



Backtest #37256 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The BTC/USD TS-Momentum strategy failed catastrophically with a -26.21% return and zero winning trades. A Sharpe ratio of -1.77 and 27% drawdown indicate severe underperformance relative to risk, driven by only five total trades. Such a small sample size precludes any statistical confidence, rendering these results anecdotal rather than indicative of robust logic. The strategy likely entered positions during high volatility without adequate stop-loss mechanisms, leading to rapid capital erosion. The immediate next step is to backtest alternative momentum parameters with tighter filters or pivot to a mean-reversion approach.

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$7381.71