



Backtest #37406 · BTC/USD · TS-Momentum Crypto (24/7)

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

This backtest reveals a catastrophic failure where momentum signals generated zero winning trades and eroded capital by 26.21% in just five instances. The negative Sharpe ratio of -1.77 and total loss confirm the strategy is statistically unreliable for this asset class under current volatility. With such a tiny sample size, the result lacks predictive confidence and likely reflects random noise rather than a persistent flaw. The primary next step is to tighten entry filters or switch to a mean-reversion logic before risking live funds.

ADDITIONAL METRICS

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