



Backtest #37572 · 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 Crypto strategy failed catastrophically with a zero win rate and a negative Sharpe ratio of -1.77, indicating severe underperformance relative to risk-free rates. Only five trades occurred, creating a statistically insignificant sample size that renders the -26.21% ROI and 27% drawdown unreliable for definitive failure confirmation. The algorithm likely entered long positions during a bear market without effective trend filters, resulting in pure capital erosion rather than strategic losses. Future iterations must enforce a strict trend-following prerequisite, such as a 200-day moving average alignment, before any momentum signal triggers a trade.

ADDITIONAL METRICS

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