



Backtest #37742 · 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

The TS-Momentum Crypto backtest on BTC/USD failed catastrophically, delivering a -26.21% ROI and zero winning trades. With only five trades executed, the sample size is statistically insignificant, rendering the -1.77 Sharpe ratio and 27% drawdown unreliable indicators of long-term strategy viability. The strategy likely lacks robustness against the specific volatility regime present during the test period, suggesting the momentum signals were consistently counter-trend. A mandatory next step is to expand the backtest window to at least five years to filter out regime noise and validate the alpha generation logic.

ADDITIONAL METRICS

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