



Backtest #37892 · 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 momentum strategy generated a -26.21% ROI with zero winning trades, signaling a complete failure to capture upside during the sample period. A Sharpe ratio of -1.77 and a 27% maximum drawdown confirm that risk was not managed effectively within the current parameter set. With only five trades executed, the statistical confidence is too low to validate the strategy's robustness or predict future performance. I will re-run the backtest with tighter stop-loss thresholds and reduced position sizing to assess if the drawdown was driven by volatility or poor entry logic. This analysis remains educational and does not constitute specific investment advice.

ADDITIONAL METRICS

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