



Backtest #38046 · 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 CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The BTC/USD momentum strategy failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating the signal logic was consistently out of sync with market volatility. Such a small sample of five trades provides statistically insignificant results that cannot support a definitive conclusion on strategy viability. The strategy likely suffered from poor entry timing or inadequate risk management during a high-volatility regime, leading to a 27% maximum drawdown. Before redeploying capital, we must expand the backtest lookback period and adjust parameters to filter for stronger trend confirmation.

ADDITIONAL METRICS

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