



Backtest #47926 · 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 TS-Momentum strategy failed catastrophically on this BTC/USD dataset, producing zero winning trades and a severe 27% drawdown. With only five trades executed, the sample size is statistically insufficient to validate the approach or calculate meaningful alpha. A Sharpe ratio of -1.77 indicates consistent underperformance relative to the risk taken during this specific period. The model appears overly sensitive to recent volatility or trending conditions that caused immediate exits. We must re-evaluate the entry filters or broaden the lookback period to reduce false signals before redeploying capital.

ADDITIONAL METRICS

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