



Backtest #51648 · 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 backtest reveals a catastrophic failure with a zero percent win rate and a -26.21% return, suggesting the momentum logic failed entirely under these market conditions. With only five trades executed, the statistical sample is too small to derive reliable parameters, rendering the negative Sharpe ratio of -1.77 statistically insignificant rather than indicative of a robust edge. The strategy suffered a maximum drawdown of 27.00%, indicating aggressive position sizing or a lack of effective stop-loss mechanisms that exacerbated losses during adverse price action. Given the minimal trade count, no conclusion on strategy viability can be drawn yet, and the immediate next step is to run a longer historical

ADDITIONAL METRICS

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