



Backtest #55102 · 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 backtest failed catastrophically with a -26.21% ROI and zero winning trades, indicating severe overfitting or a regime mismatch. Statistical significance is absent given only five trades, rendering the -1.77 Sharpe ratio and 27% drawdown anecdotal rather than predictive. The strategy likely entered during a sharp downtrend without sufficient trend validation filters. A mandatory next step is to widen entry thresholds and add volatility breaks to avoid false momentum signals. This approach is strictly educational and does not constitute financial advice.

ADDITIONAL METRICS

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