



Backtest #56826 · BTC/USD · TS-Momentum Crypto (24/7)

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 Crypto strategy failed decisively on BTC/USD, generating zero winning trades and losing 26.21% of capital. With only five trades executed, the results lack statistical significance and do not support any confidence in the model's edge. The strategy likely suffered from overfitting to low volatility periods or entering positions during strong downtrends. A concrete next step is to increase the minimum trade duration or add a volatility filter to avoid trading during range-bound markets. This approach will reduce signal frequency and prevent the severe drawdown observed in the simulation.

ADDITIONAL METRICS

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