



Backtest #57510 · 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 backtest on BTC/USD collapsed with a -26.21% ROI and zero winning trades, indicating a fundamental regime mismatch between the strategy logic and current market volatility. A Sharpe ratio of -1.77 and a 27% drawdown confirm that the signal logic failed to navigate price action, while the tiny sample of five trades renders the statistical confidence statistically meaningless. The strategy lacks the necessary filters to prevent premature exits or over-trading during choppy conditions. We must immediately re-optimize entry thresholds and add volatility-adjusted stop-losses 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