



Backtest #49306 · 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 failed catastrophically with a 26.21% loss and zero winning trades. Only five executed trades are insufficient to generate statistically significant confidence in the strategy's robustness. The negative Sharpe ratio of -1.77 and 27% maximum drawdown indicate severe risk exposure during the tested period. The strategy likely overfitted to recent volatility without adequate filters for market regime changes. Immediate next steps involve reducing position sizing or integrating a volatility breakout filter before re-running 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