



Backtest #56398 · 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 strategy failed completely, registering zero winning trades and a 26.21% loss on a tiny sample of five transactions. A Sharpe ratio of -1.77 and 27% drawdown indicate the momentum logic was systematically out of sync with current market dynamics. Statistical confidence is negligible given the insufficient trade count, rendering any performance metrics unreliable for live deployment. The approach cannot be recommended until parameters are re-optimized to filter out low-probability volatility regimes.

ADDITIONAL METRICS

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