



Backtest #57201 · 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 reveals a complete failure, delivering a negative ROI of 26.21% with a zero win rate across only five trades. A Sharpe ratio of -1.77 and a maximum drawdown of 27% indicate the strategy suffered catastrophic losses without any successful execution. Such a tiny sample size renders the statistical noise indistinguishable from the signal, making any confidence interval meaningless at this stage. The strategy logic clearly requires immediate parameter tuning or a fundamental overhaul before risking live capital. We must expand the test period or adjust entry thresholds to gather sufficient data for a valid quantitative assessment.

ADDITIONAL METRICS

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