



Backtest #57511 · 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 catastrophic failure with a 0% win rate across only five trades, indicating a severe regime mismatch rather than random noise. A Sharpe ratio of -1.77 and a 27% drawdown confirm that momentum signals triggered exclusively during the asset's downtrend, leading to consistent losses without any protective logic. With such a minimal sample size, statistical confidence is negligible, yet the directional bias is clear enough to warrant immediate strategy revision. The next step is to integrate a trend filter, such as price above the 50-day EMA, to prevent counter-trend entries and ensure the algorithm only captures momentum in the direction of the prevailing trend.

ADDITIONAL METRICS

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