



Backtest #49230 · BTC/USD · TS-Momentum Crypto (24/7)

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 Crypto backtest on BTC/USD failed completely, showing a -26.21% ROI and a 0% win rate across only five trades. With such a small sample size, the statistical confidence is negligible, meaning this result is likely noise rather than a systemic flaw. The extreme drawdown of 27% combined with a negative Sharpe ratio of -1.77 indicates severe momentum failure during this specific market regime. Given the lack of successful entries, the strategy logic requires immediate re-evaluation of entry filters or a complete pivot to mean-reversion tactics. We must not deploy capital based on this limited dataset without further stress testing against diverse volatility periods.

ADDITIONAL METRICS

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