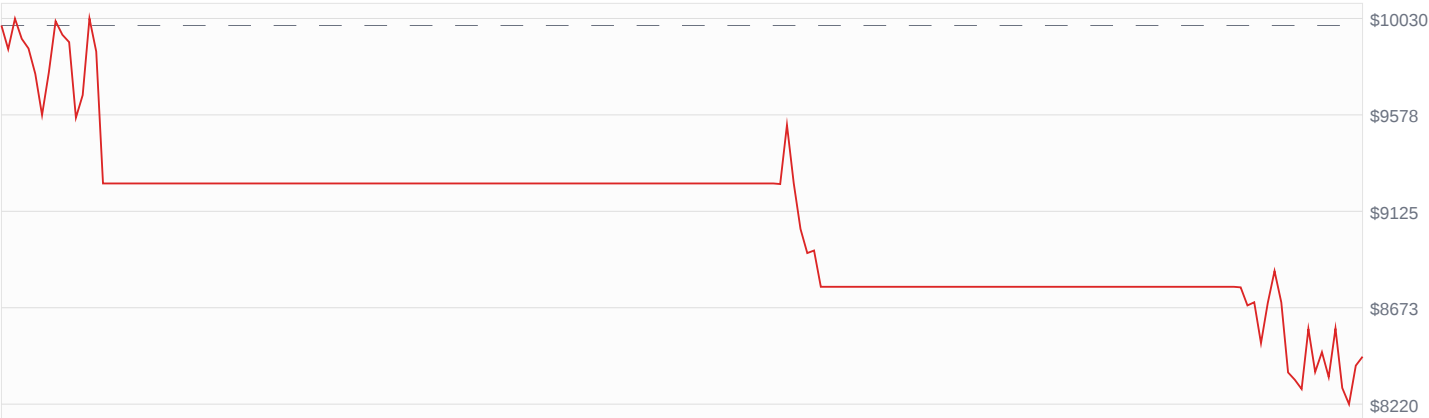




Backtest #38331 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.57%	-1.28	0.0%	-18.04%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum backtest on BCH/USD failed completely, recording a -15.57% loss with zero winning trades. The strategy generated only three trades, making the statistical sample too small to infer any valid trend or confidence interval. A negative Sharpe ratio of -1.28 confirms that losses significantly outweighed gains during this period. The severe -18.04% drawdown suggests the momentum logic was ill-suited for the current market volatility. Before deploying live capital, you must expand the test parameters or switch to a range-bound strategy to avoid further erosion.

ADDITIONAL METRICS

CAGR	-15.57%
Sortino Ratio	-0.58
Turnover	5.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8443.11