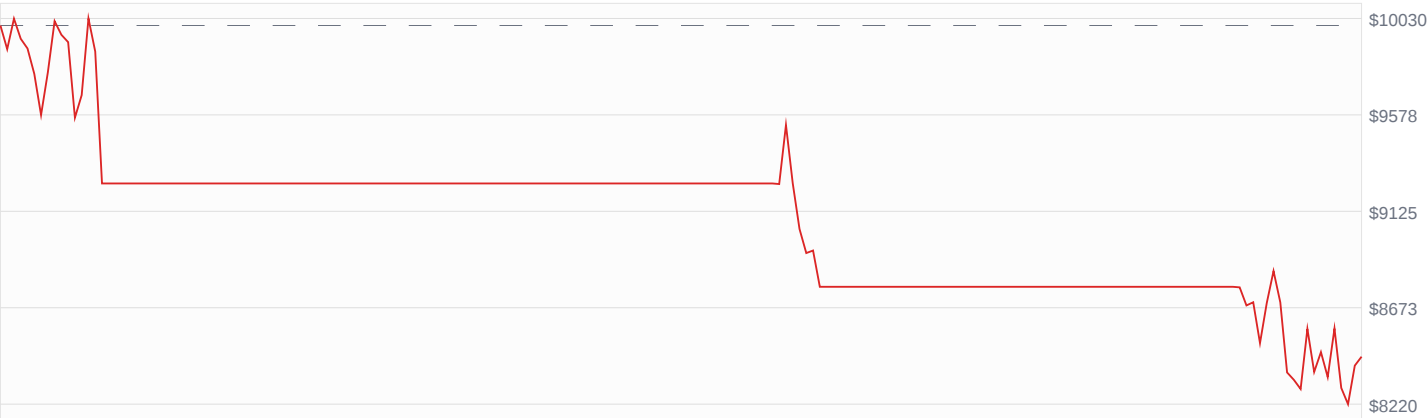




Backtest #38557 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 Crypto backtest on BCH/USD failed completely, registering a negative Sharpe ratio and zero winning trades across a minimal sample of three transactions. With only three data points, statistical significance is nonexistent, yet the severe 18% drawdown suggests a critical flaw in momentum entry logic or an overfit to a specific volatile regime. The strategy appears incapable of filtering out noise during the current market structure, resulting in immediate drawdown before any profit can be realized. We must reject this configuration immediately and redesign the signal logic to incorporate volatility-adjusted filters or wider stop-loss thresholds.

ADDITIONAL METRICS

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