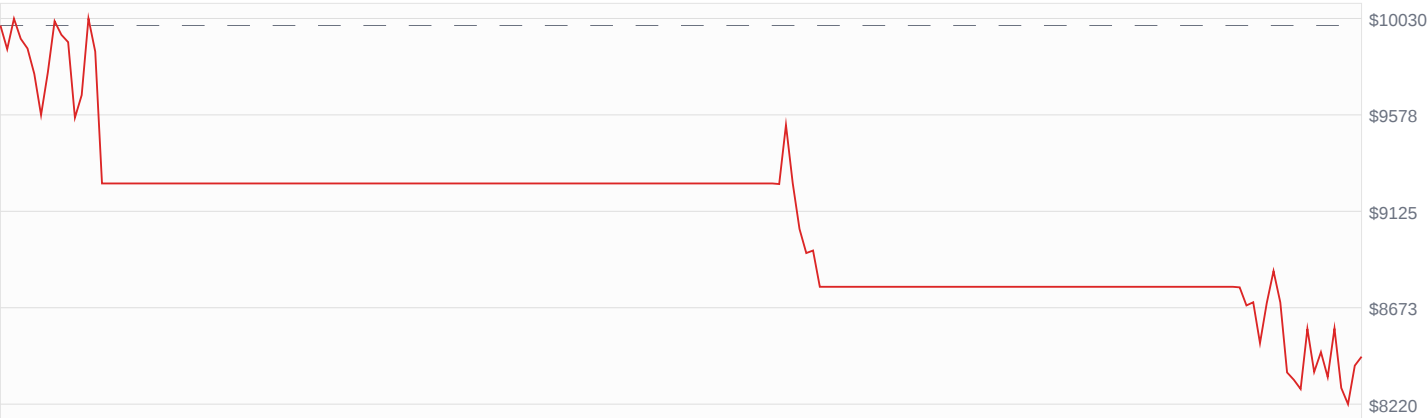




Backtest #40055 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals a severe breakdown in the TS-Momentum strategy for BCH/USD, with a 100% loss rate across only three trades. A negative Sharpe ratio of -1.28 and an 18.04% drawdown indicate the signal logic failed to capture positive risk-adjusted returns during this period. The sample size of three trades is statistically negligible, making it impossible to determine if this performance reflects a genuine flaw in the strategy or mere variance. The complete absence of winning positions suggests the momentum filters were either too restrictive or misaligned with recent price action. The immediate next step is to expand the historical data window to at least one hundred trades to establish a statistically significant baseline before

ADDITIONAL METRICS

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