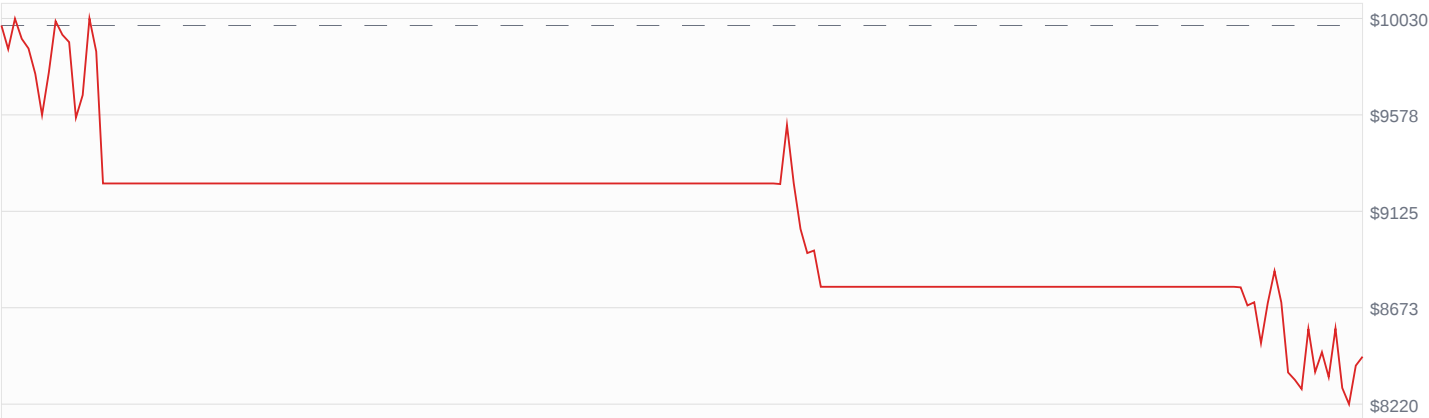




Backtest #40815 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy failed catastrophically on BCH/USD, yielding a -15.57% ROI and a -1.28 Sharpe ratio. With only three trades and a 0.0% win rate, the sample size is statistically insufficient to validate any signal, rendering the results inconclusive. The 18.04% max drawdown indicates poor risk control during this brief period. Next, increase the sample size to at least one hundred trades to establish statistical significance before further evaluation.

ADDITIONAL METRICS

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