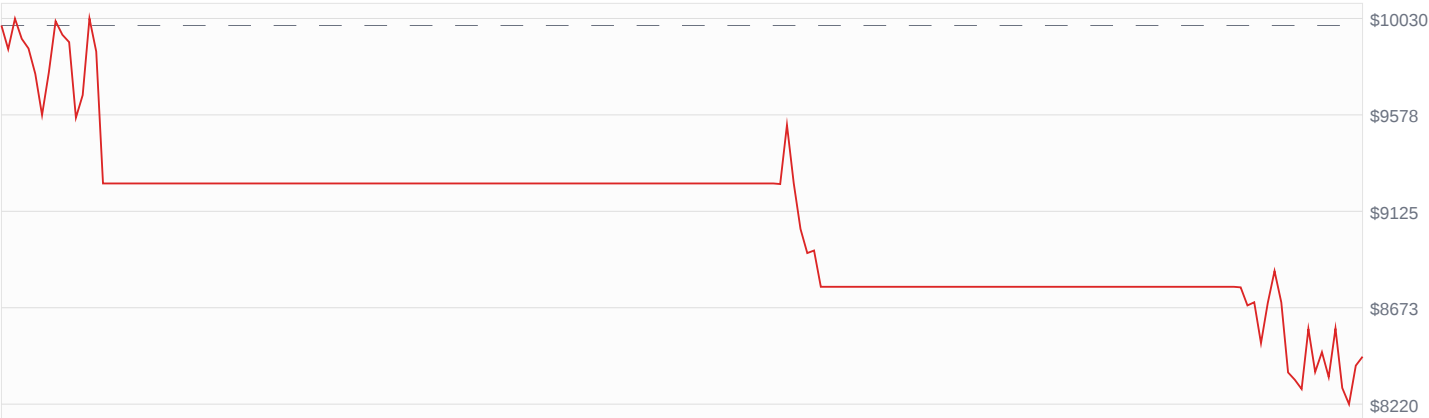




Backtest #50823 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 catastrophically with a zero win rate and a negative Sharpe ratio of -1.28, indicating severe underperformance against the risk-free benchmark. Only three trades were executed, which is statistically insufficient to determine strategy viability or noise versus signal. The maximum drawdown of 18.04% combined with a -15.57% ROI suggests the momentum thresholds are misaligned with current volatility regimes. We must expand the sample size by running a longer backtest with adjusted entry filters before redeploying live capital.

ADDITIONAL METRICS

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