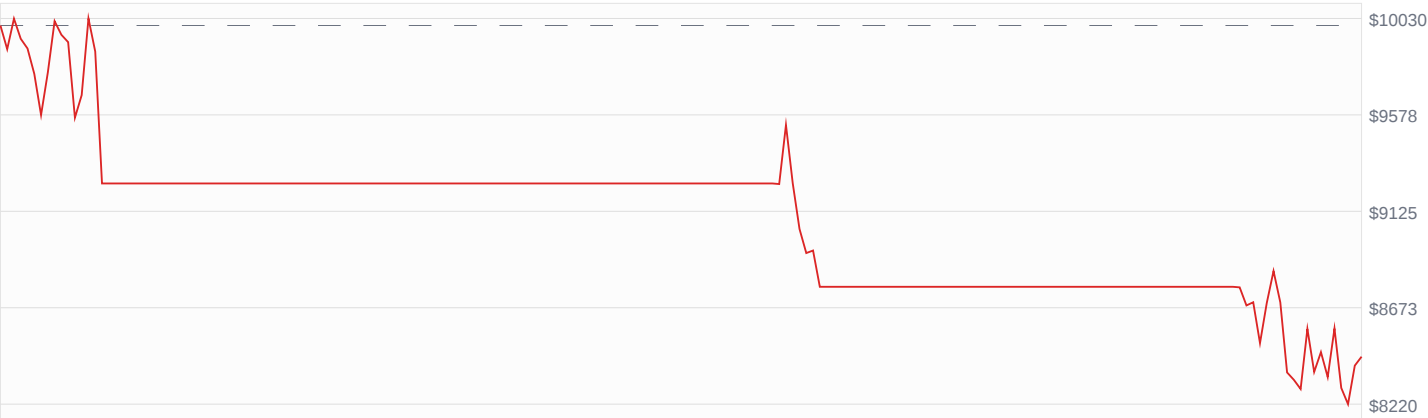




Backtest #53027 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy on BCH/USD failed decisively, capturing zero winning trades and generating a -15.57% return with a negative Sharpe ratio of -1.28. With only three trades executed, the statistical sample size is too small to establish any reliable trend or confirm strategy robustness. The catastrophic 100% loss rate suggests a complete failure to identify bullish setups or a flaw in the momentum logic specific to this asset pair. You must immediately halt the bot, expand the backtest lookback period to validate failure modes, and redesign entry filters before risking additional capital.

ADDITIONAL METRICS

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