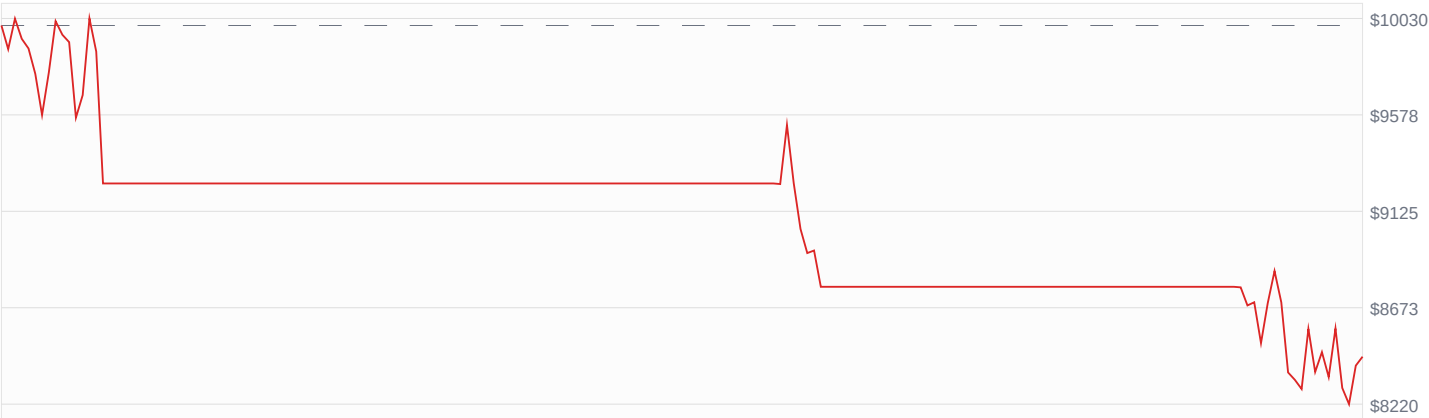




Backtest #53630 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 with a 15.57% loss and zero winning trades, indicating a severe lack of edge in the current market regime. The sample size of only three trades is statistically insignificant, rendering the negative Sharpe ratio of -1.28 unreliable for predictive purposes. While the momentum logic likely captured volatility without proper exit filters, the strategy is currently out of favor and requires immediate parameter tuning or a pivot to mean-reversion. We must execute a robust out-of-sample backtest before redeploying capital to confirm if the strategy is broken or merely overfitted to past noise.

ADDITIONAL METRICS

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