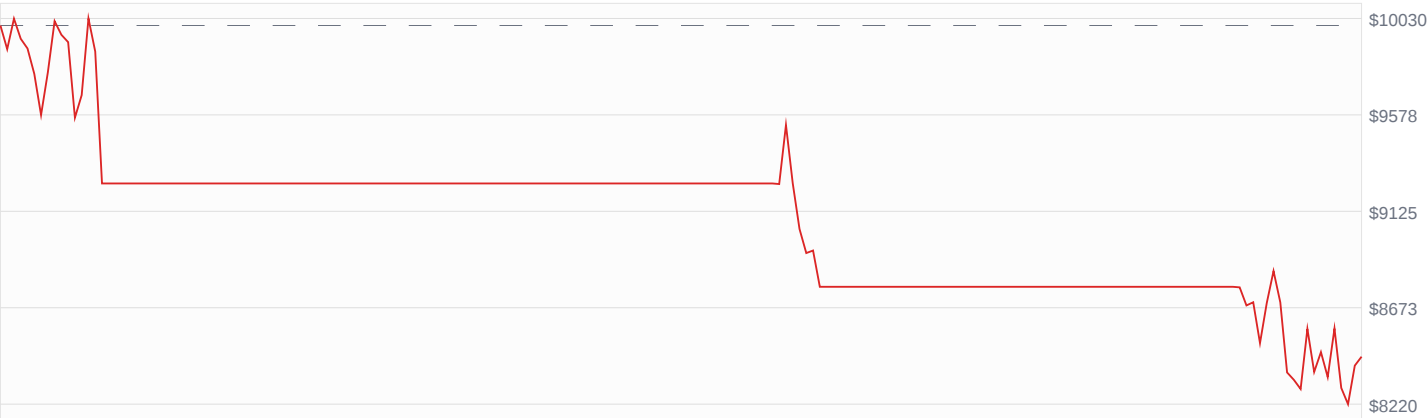




Backtest #40816 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 shows a total collapse with zero winning trades and a -15.57% ROI, indicating the momentum logic failed to capture any valid trend in this sample. With only three executed trades, the statistical confidence is negligible, rendering the Sharpe ratio of -1.28 and the 18.04% maximum drawdown insufficient to declare the strategy fundamentally flawed. The complete lack of wins suggests the entry thresholds were too sensitive for current volatility or the trend direction was consistently misidentified. We must expand the test period or adjust stop-loss parameters to gather enough data points for a meaningful risk assessment before redeploying capital.

ADDITIONAL METRICS

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