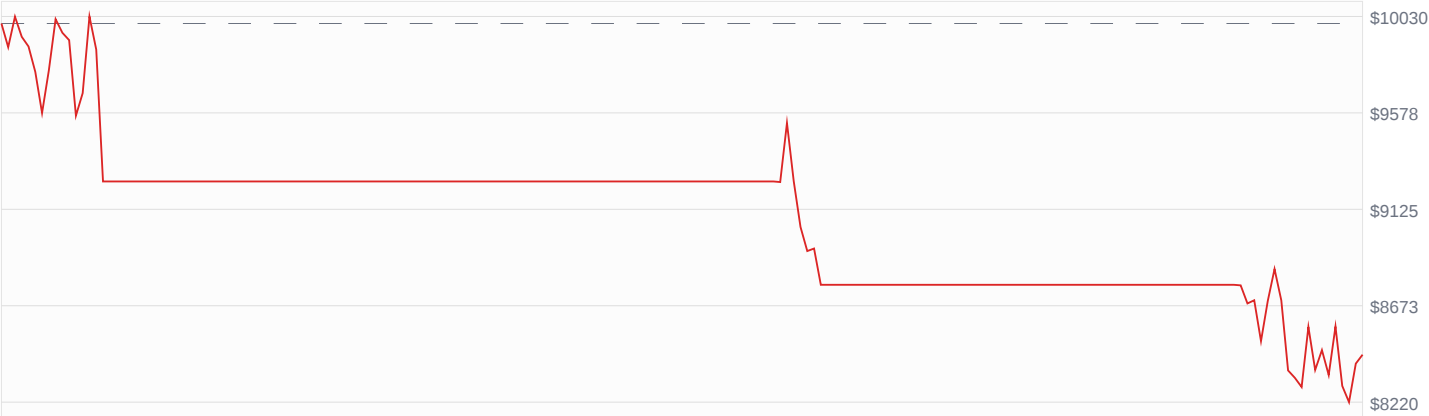




Backtest #46905 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 yielded a -15.57% ROI with a zero win rate, indicating a complete failure to generate profitable signals under the tested parameters. A max drawdown of 18.04% across only three trades suggests severe overfitting or a regime mismatch rather than a robust trading edge. The statistical significance is nonexistent given the tiny sample size, making the negative Sharpe ratio of -1.28 unreliable as a predictor of future performance. We must immediately expand the parameter space to identify any viable entry conditions or consider abandoning this momentum approach for this pair.

ADDITIONAL METRICS

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