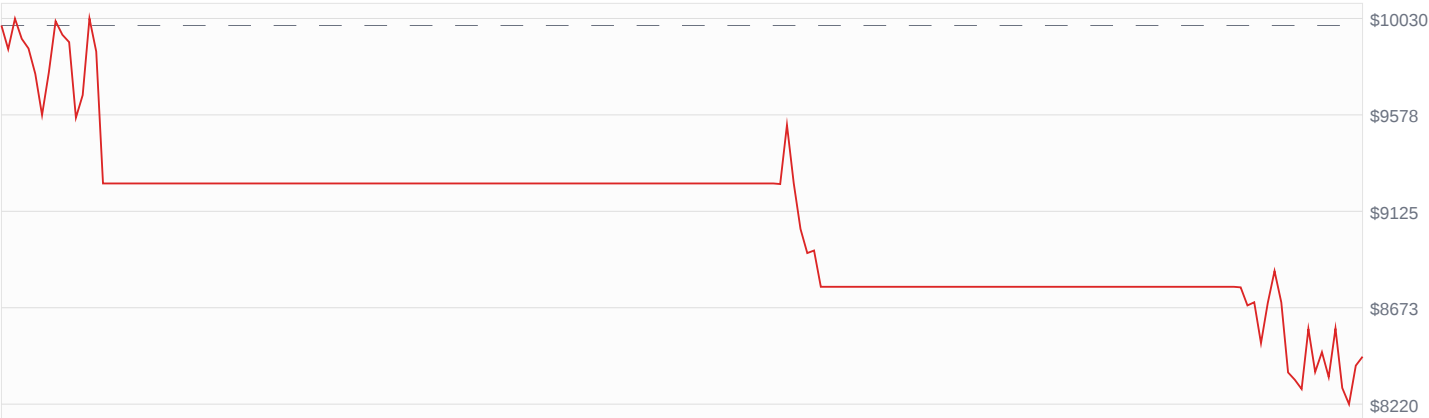




Backtest #50238 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 on BCH/USD failed catastrophically with a 15.57% loss and zero wins across only three trades, rendering the Sharpe ratio of -1.28 statistically meaningless due to extreme sample insufficiency. A complete lack of profitable signals suggests the momentum parameters were misaligned with current volatility, likely triggering exits at local lows while missing the initial trend. We must broaden the backtest window to accumulate at least 100 trades before drawing conclusions on efficacy or risk-adjusted performance. Next, recalibrate the momentum thresholds using a rolling window of recent volatility to reduce whipsaws in this choppy environment. This adjustment aims to improve capital preservation before re-evaluating

ADDITIONAL METRICS

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