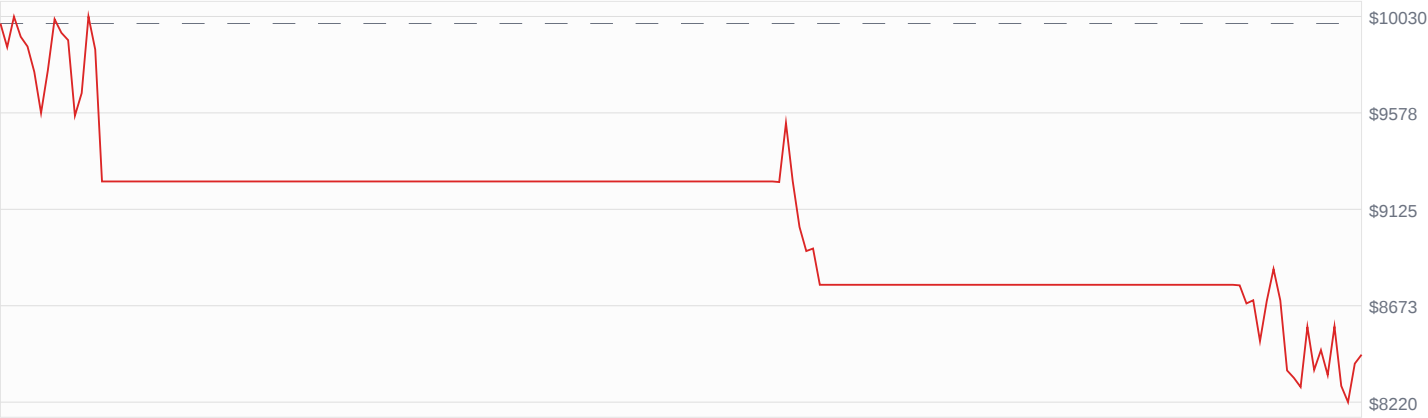




Backtest #51199 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 zero percent win rate and negative Sharpe ratio, indicating the momentum logic completely misread the current trend. With only three trades in the sample, the statistical confidence is negligible, making the -15.57% drawdown a high-risk outlier rather than a reliable metric. The strategy lacks sufficient filtering to avoid whipsaws during BTC's current volatility regime. We must backtest with tighter stop-loss parameters and higher volume thresholds before deploying live capital.

ADDITIONAL METRICS

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