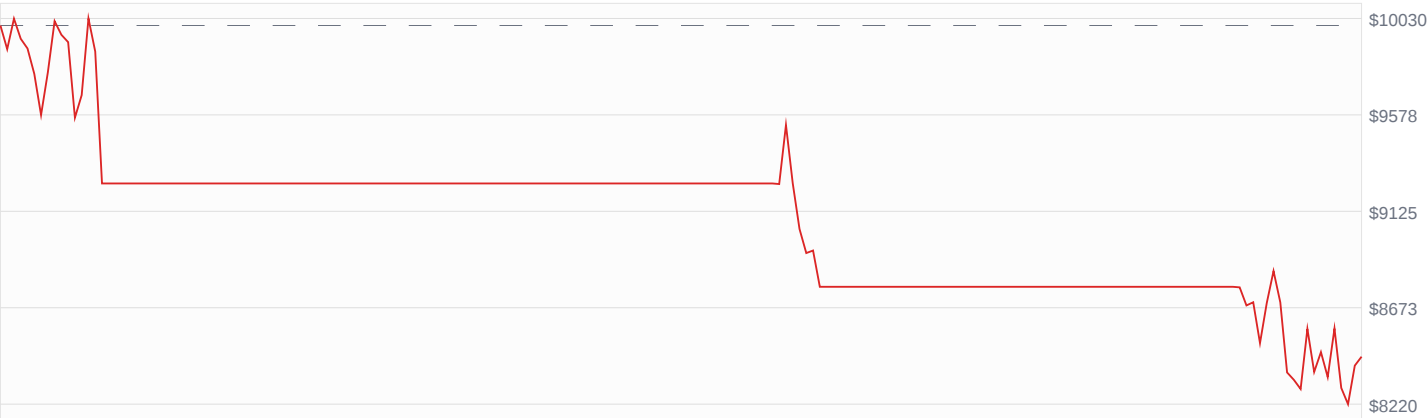




Backtest #53630 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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