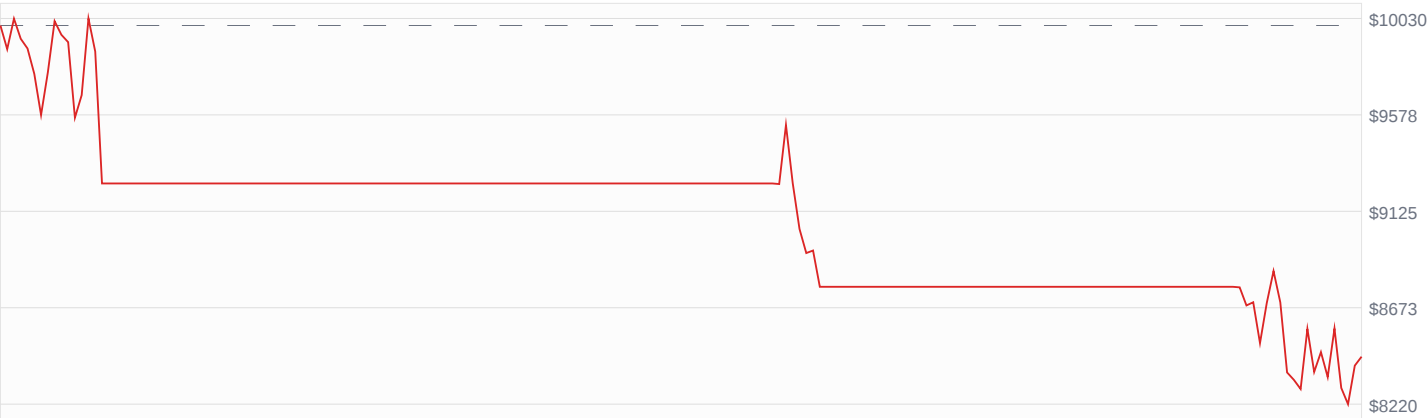




Backtest #40814 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy on BCH/USD failed catastrophically, registering zero winning trades and a maximum drawdown of 18.04% across only three signals. With a Sharpe ratio of -1.28 and no profitable executions, the sample size is statistically negligible, rendering any trend attribution unreliable. The strategy likely suffered from overfitting to recent noise or a genuine regime shift in Bitcoin Cash volatility. Next, validate the momentum threshold logic against a rolling 6-month dataset to filter false breakouts 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