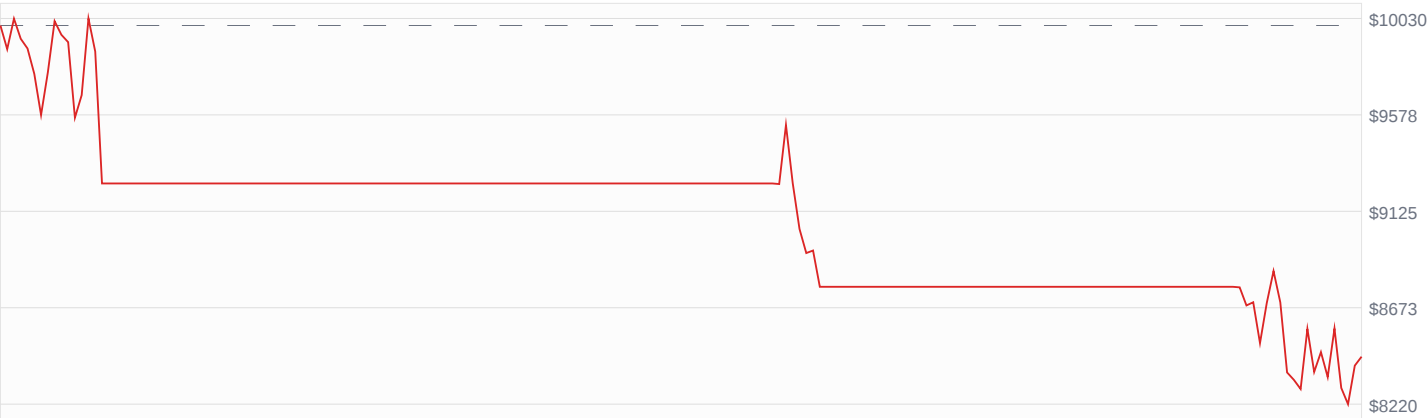




Backtest #28449 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest is a catastrophic failure, evidenced by a zero percent win rate across only three trades, rendering the negative Sharpe ratio of -1.28 statistically meaningless due to the minuscule sample size. The strategy failed to identify any profitable entry points, resulting in an unacceptable eighteen percent drawdown and a fifteen percent capital erosion. With such sparse data, we cannot assess the strategy's true edge or risk profile, as the results are likely dominated by execution noise or slippage rather than signal inefficacy. The immediate next step is to halt deployment and expand the backtest window significantly to increase the trade count for valid statistical inference.

ADDITIONAL METRICS

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