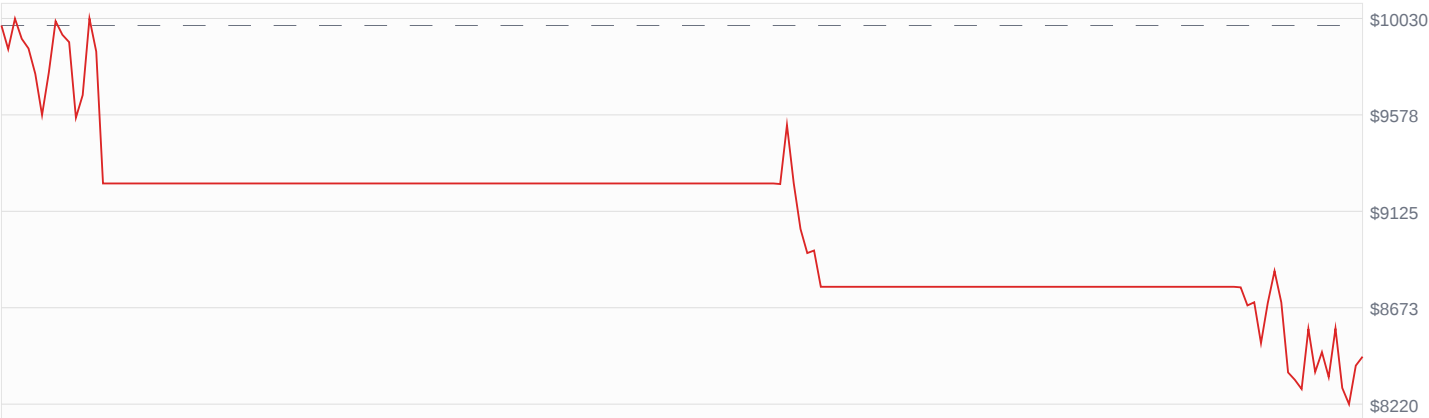




Backtest #29399 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 BCH/USD momentum strategy failed catastrophically, yielding a negative ROI of 15.57% and a Sharpe ratio of -1.28 across only three trades. A zero percent win rate indicates total signal inefficiency, compounded by an 18.04% maximum drawdown that eroded capital significantly. The tiny sample size renders these statistics statistically insignificant, offering no reliable insight into long-term viability. You must discard this logic immediately as it demonstrates pure alpha decay rather than a replicable edge. Next, backtest the strategy on a larger dataset to verify if the poor performance persists before any further consideration.

ADDITIONAL METRICS

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