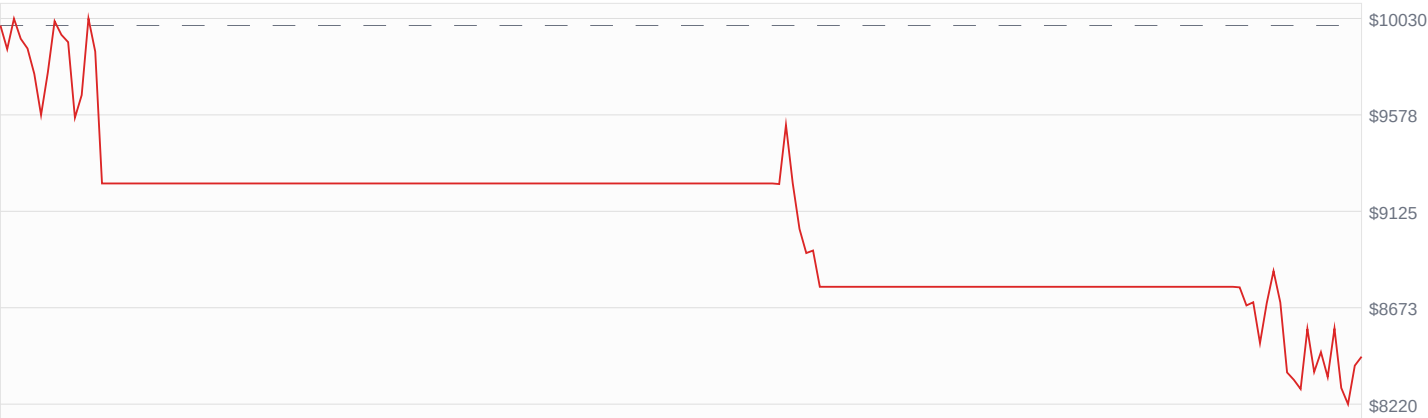




Backtest #29791 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy exhibits critical failure with a zero win rate across three trades, rendering statistical inference impossible. The negative Sharpe ratio of -1.28 confirms severe risk-adjusted underperformance against the risk-free rate. Capital erosion to \$8,443.11 indicates unmitigated execution or logic flaws in entry signals. Given the minuscule sample size, results lack confidence but signal immediate structural risk. The next step requires auditing the signal generation code for false breakout triggers before any further optimization.

ADDITIONAL METRICS

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