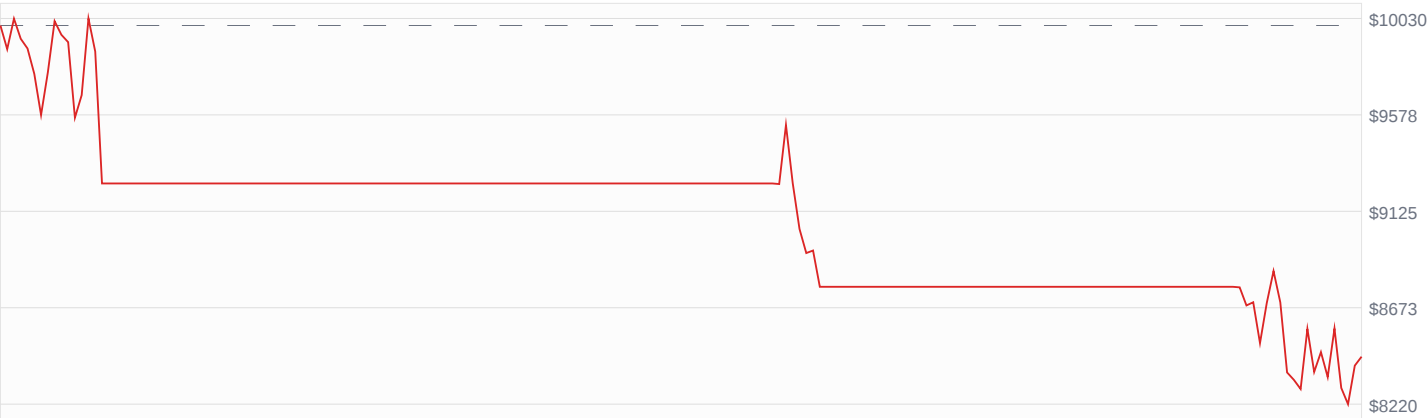




Backtest #30012 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest is statistically invalid due to only three trades, rendering the zero win rate and negative Sharpe ratio meaningless for inference. A sample this small cannot establish trend-following efficacy or distinguish signal quality from random noise. The strategy failed to capture any profitable moves while suffering an eighteen percent drawdown, indicating severe timing or logic flaws. You must increase the trade count to at least thirty to achieve basic statistical significance before drawing any conclusions. Expand the lookback period or adjust parameters to generate a larger dataset for reliable analysis.

ADDITIONAL METRICS

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