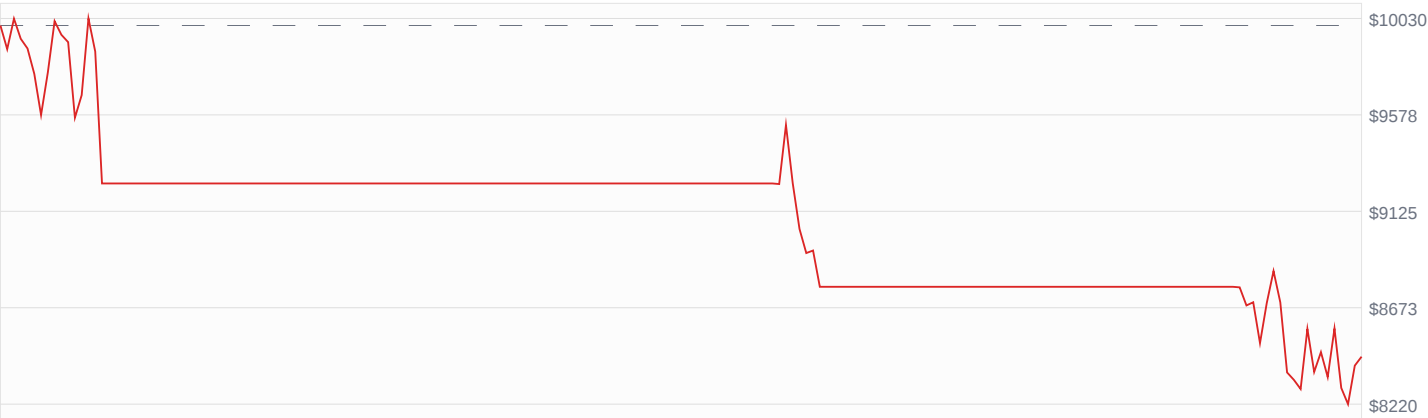




Backtest #33685 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto backtest reveals a catastrophic failure with zero wins and a negative Sharpe ratio, indicating the strategy is actively destroying capital rather than capturing alpha. The statistical confidence in these results is negligible given only three trades, rendering the severe 18% drawdown and -15.57% ROI unrepresentative of true performance yet still alarming for live deployment. The absolute lack of winning trades suggests the momentum thresholds are fundamentally misaligned with current market volatility or the asset's specific price action. We must immediately halt auto-execution and recalibrate entry filters to avoid compounding losses before attempting 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