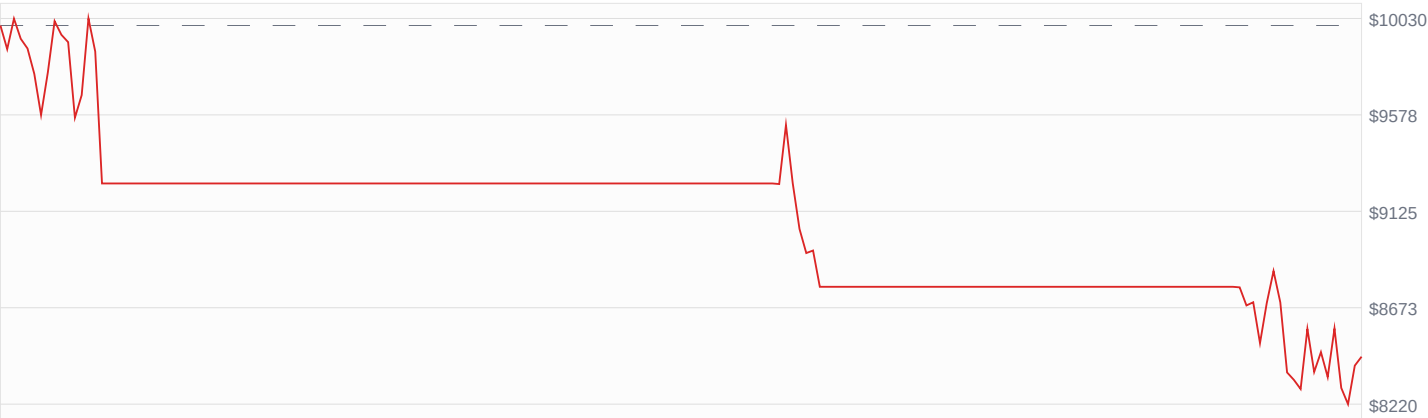




Backtest #47955 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest failed completely with zero wins and negative alpha, exposing a critical flaw in the signal logic against only three trades. Such a tiny sample size renders any statistical inference meaningless and offers no confidence in the strategy's viability. The severe drawdown suggests the bot's entry rules are poorly calibrated for current volatility, leading to immediate capital erosion. Next, you must inspect the raw trade logs to identify why no signals generated valid entries before re-running a longer backtest. This data confirms the strategy is currently unprofitable and requires fundamental rule adjustments.

ADDITIONAL METRICS

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