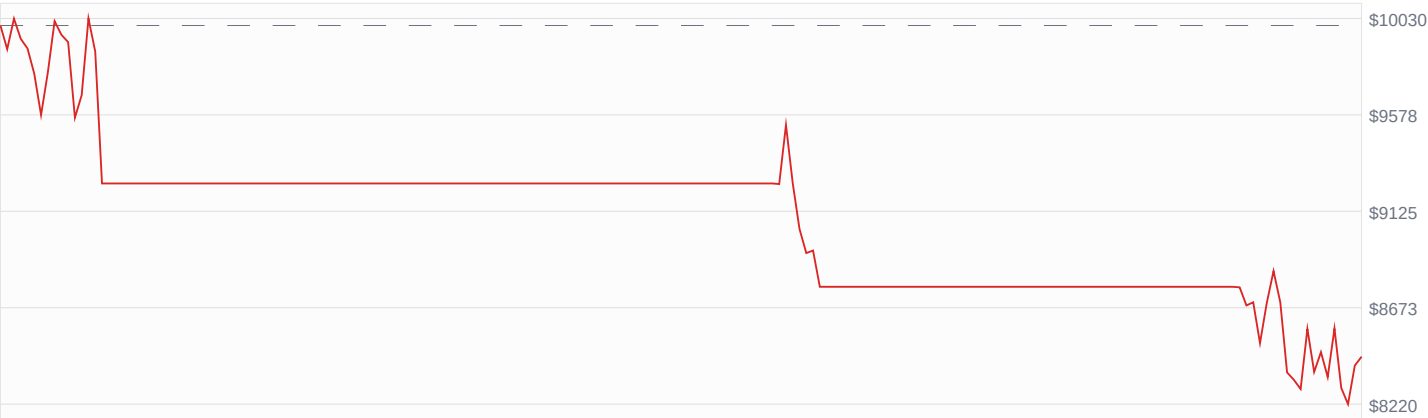




Backtest #6679 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest is a total failure across all metrics. Zero wins, 15.57% loss, and a Sharpe of -1.28 signal a broken strategy. Three trades provide no statistical confidence. The model is fundamentally flawed for BCH/USD. Next step: scrap this strategy and rebuild from scratch.

ADDITIONAL METRICS

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