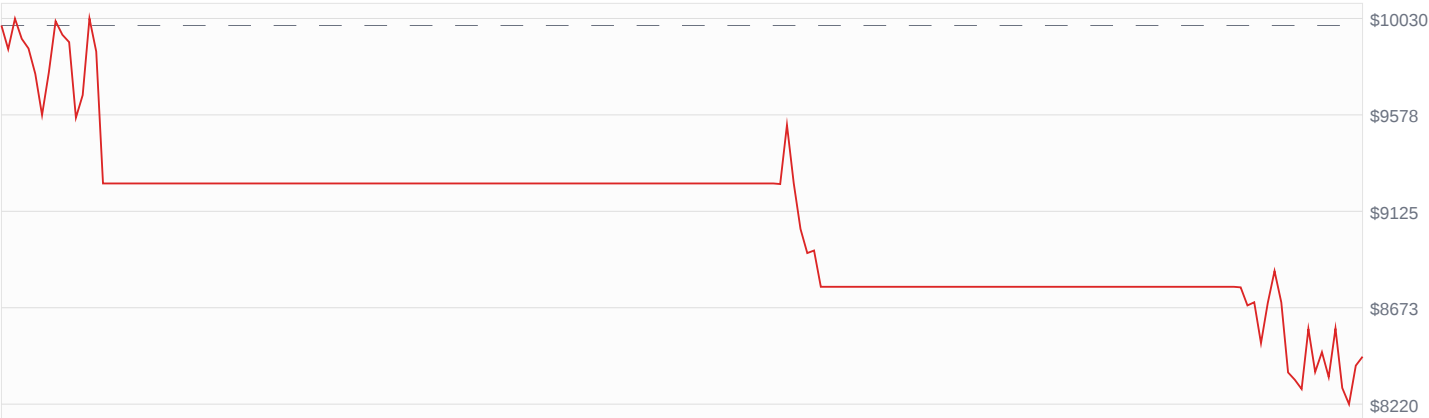




Backtest #6682 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 for BCH/USD is a total failure, evidenced by a zero percent win rate and a negative Sharpe ratio of -1.28. With only three trades executed, the sample size is statistically insignificant, rendering the -15.57% ROI and 18.04% drawdown meaningless for any real-world application. The strategy failed to identify even a single profitable entry, indicating a broken signal generation logic that needs immediate debugging. To salvage this, you must expand the backtest period to increase trade volume for statistical relevance and review the entry criteria.

ADDITIONAL METRICS

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