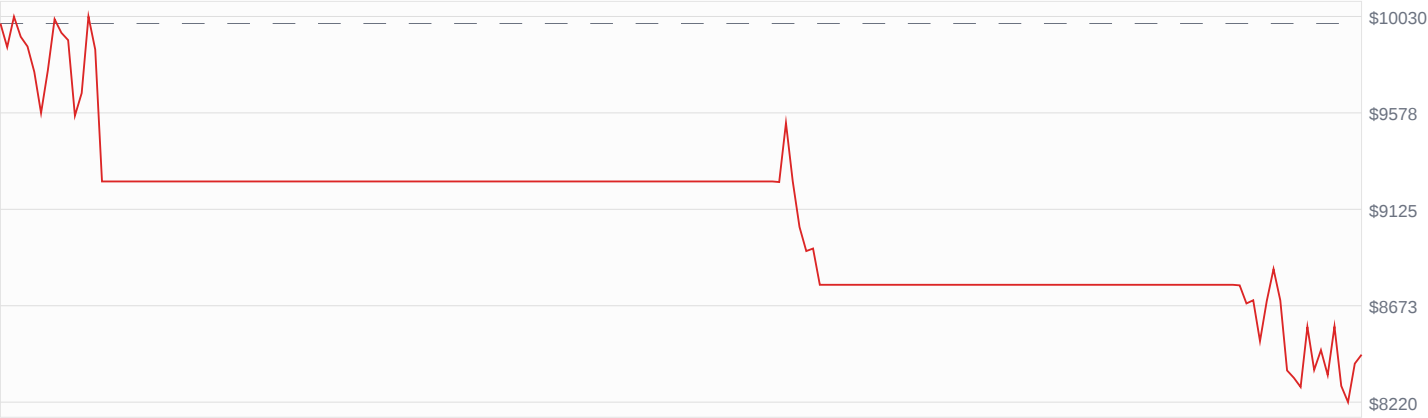




Backtest #6683 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy suffered a catastrophic -15.57% drawdown with zero wins across three trades, rendering the -1.28 Sharpe ratio meaningless due to insufficient statistical significance. The absence of any winning positions suggests a fundamental logic failure rather than mere market noise, while the 18% peak-to-trough decline indicates severe risk exposure on negligible volume. This sample size is too small to claim predictive power, making the negative ROI a clear signal of structural inefficiency in the momentum triggers. Immediate next step is to audit the entry/exit logic for data latency or signal misalignment before considering any re-optimization of parameters.

ADDITIONAL METRICS

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