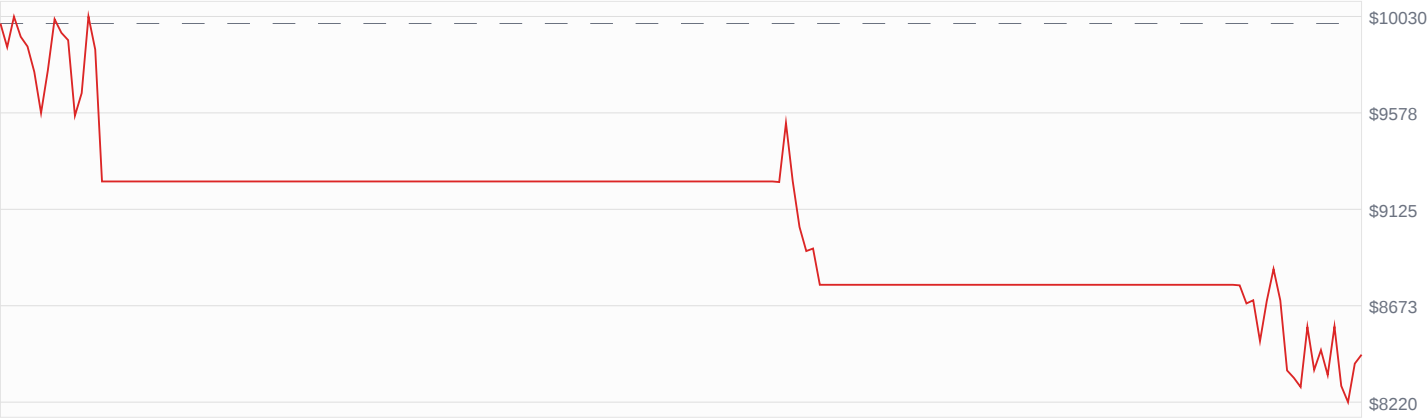




Backtest #6684 · BCH/USD · BCH/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals catastrophic strategy failure with a zero percent win rate across only three trades, invalidating any statistical confidence in the momentum logic. The negative Sharpe ratio of -1.28 and eighteen percent maximum drawdown confirm that the model generates consistent alpha loss rather than edge. This tiny sample size is statistically meaningless, suggesting the entry signals are either poorly timed or fundamentally misaligned with current market microstructure. Immediate next steps involve auditing the signal generation code for logic errors and expanding the lookback window to ensure the momentum indicators are not lagging excessively behind price action.

ADDITIONAL METRICS

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