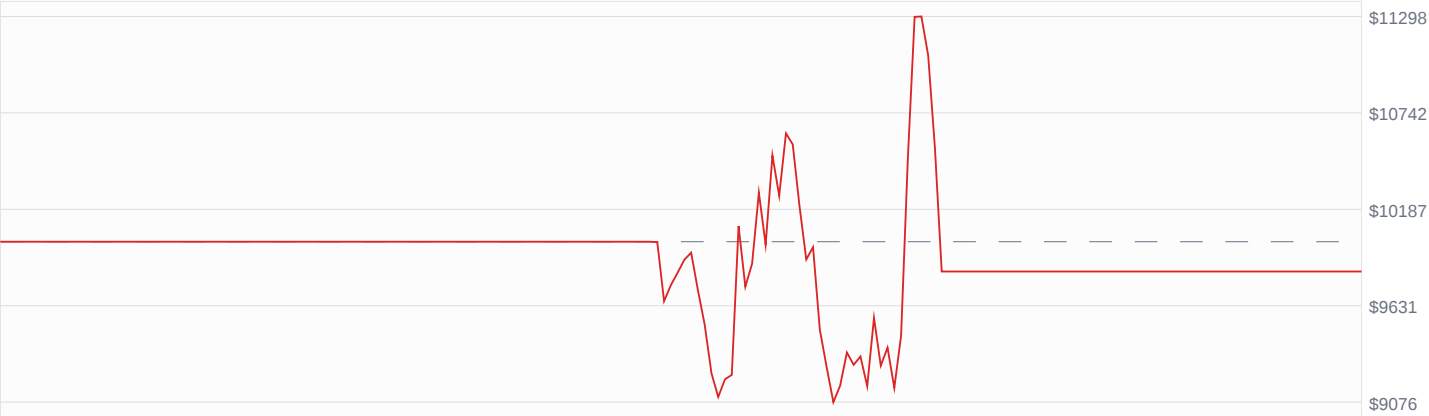




Backtest #1523 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.72%	0.05	0.0%	-13.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest is statistically meaningless, having generated only one trade with a 0% win rate. A Sharpe ratio of 0.05 confirms the strategy produced no risk-adjusted alpha, while a 13.71% max drawdown on a single loss is catastrophic. The sample size is far too small to infer any momentum edge or reliability. Next step: disable this bot immediately and debug the entry logic to filter out low-probability signals before live deployment.

ADDITIONAL METRICS

CAGR	-1.72%
Sortino Ratio	0.03
Turnover	1.98x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$9828.46