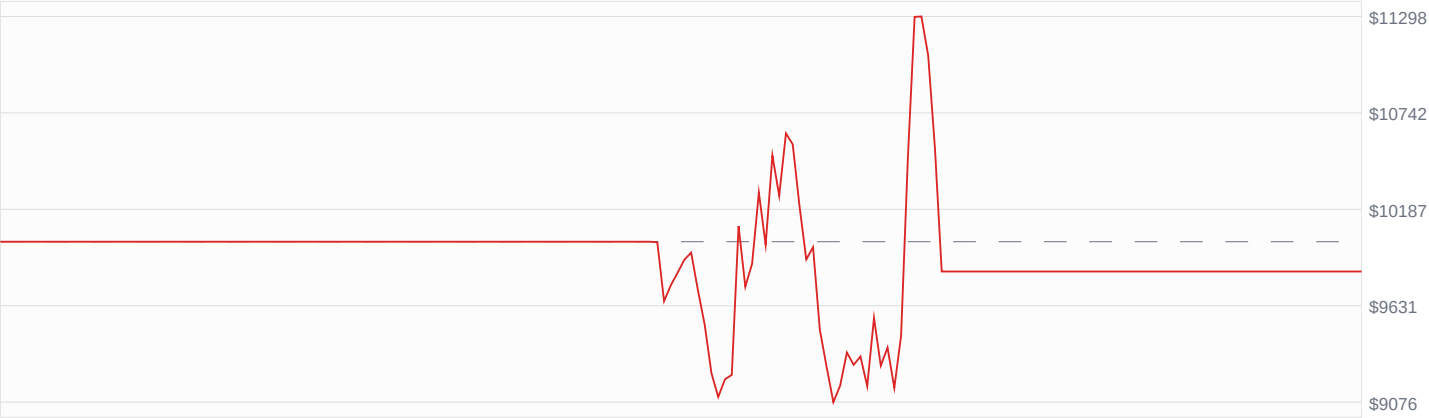




Backtest #29049 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

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

The strategy failed to generate returns with a 0% win rate and only one trade, rendering the Sharpe ratio of 0.05 statistically meaningless. The 13.71% drawdown on a single event suggests high fragility rather than managed risk. A sample size of one precludes any confidence in signal robustness or edge identification. Immediate action must focus on expanding historical data and optimizing entry conditions to capture more trades. Without broader validation, the model remains uninvestable due to severe under-sampling.

ADDITIONAL METRICS

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