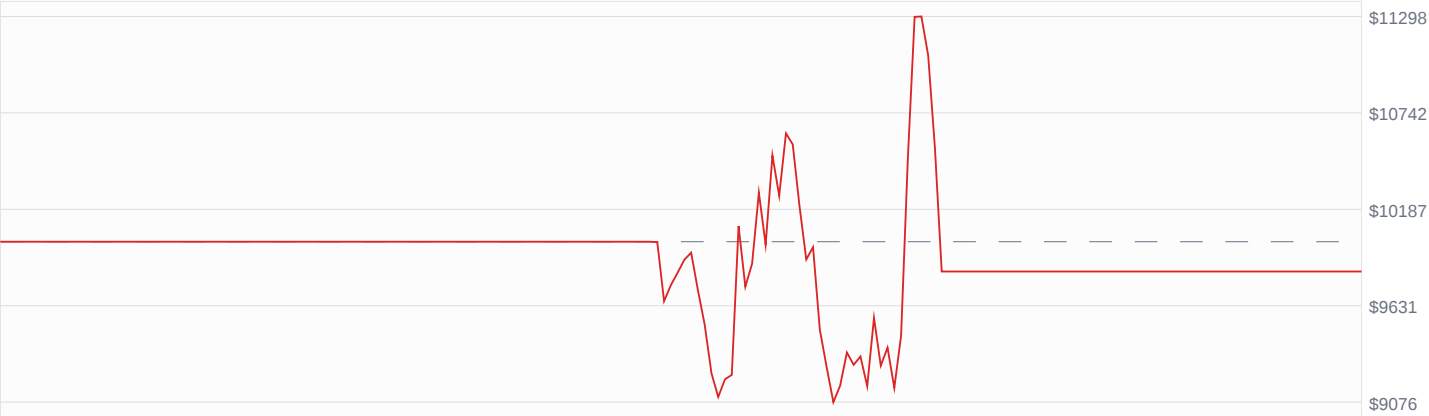




Backtest #32883 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto strategy on BAT/USD failed catastrophically, registering zero wins and a 13.71% drawdown on a single trade. Such a minimal sample size renders the Sharpe ratio of 0.05 statistically meaningless, indicating no evidence of a viable edge. The data suggests momentum thresholds are misaligned with current market volatility for this specific asset. We must expand the sample size by running a longer backtest or adjusting parameters before deploying live capital.

ADDITIONAL METRICS

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