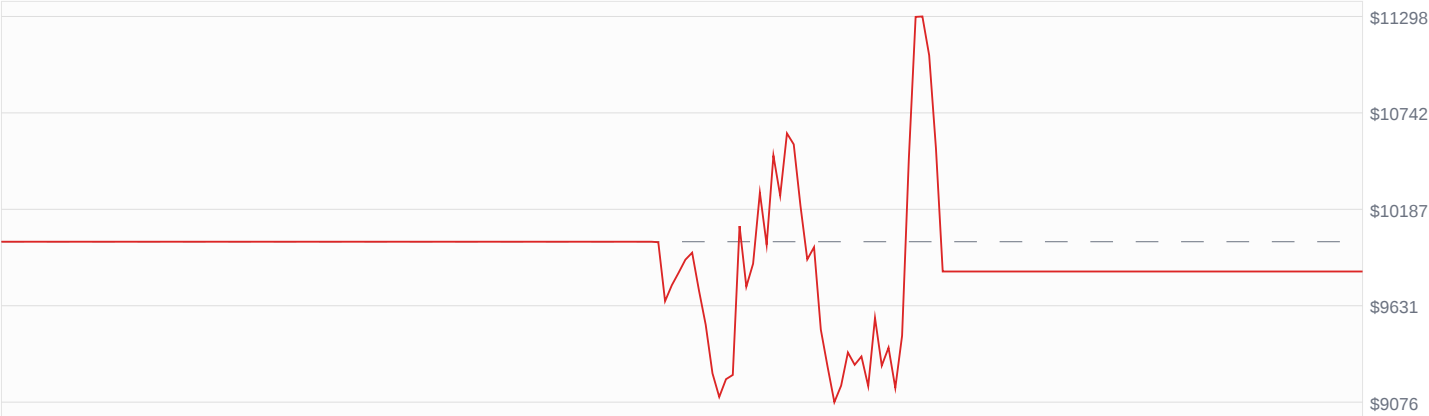




Backtest #32884 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

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 BAT/USD momentum strategy produced a single trade with a 0% win rate and a -1.72% ROI, indicating a complete failure to capture upside during the test period. Statistical confidence is negligible given only one trade executed, rendering the 0.05 Sharpe ratio and 13.71% drawdown meaningless metrics for live deployment. The strategy likely suffered from overfitting or parameter misalignment with current volatility, as it generated no profitable signals. Before re-entering the market, we must re-optimize entry thresholds and increase the sample size by running a longer historical backtest to validate signal reliability.

ADDITIONAL METRICS

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