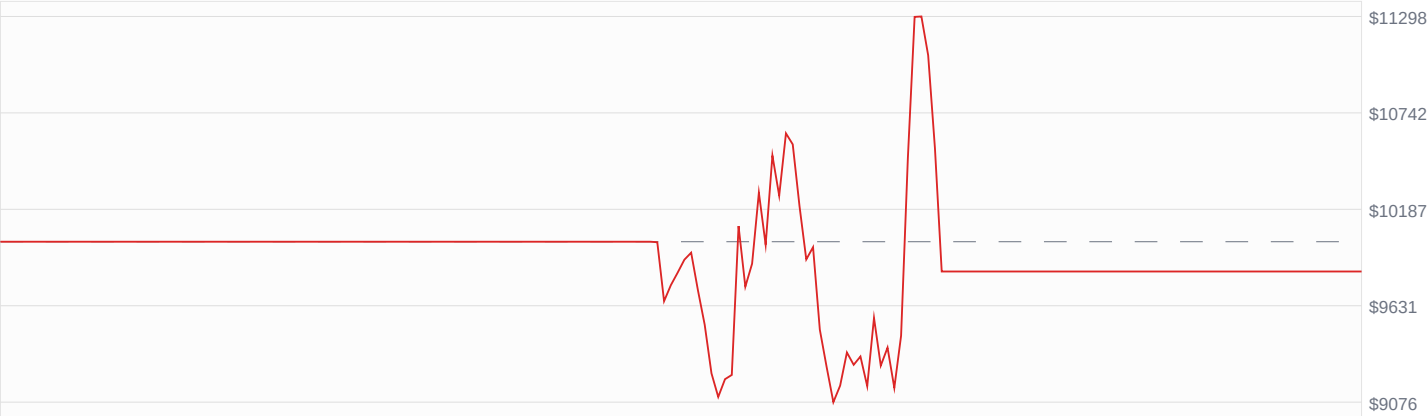




Backtest #35865 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

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 single trade executed by the TS-Momentum strategy resulted in a -1.72% ROI with a zero win rate, indicating a complete failure to capture value during the sample period. A Sharpe ratio of 0.05 and a maximum drawdown of 13.71% reveal severe inefficiency and high volatility relative to the minimal return generated. With only one trade recorded, statistical confidence is statistically nonexistent, rendering any performance conclusion premature and unreliable. The strategy must be reparameterized to reduce overfitting or applied to a significantly longer historical dataset before deployment. Immediate action requires expanding the backtest window to validate whether the momentum signals are viable or merely noise.

ADDITIONAL METRICS

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