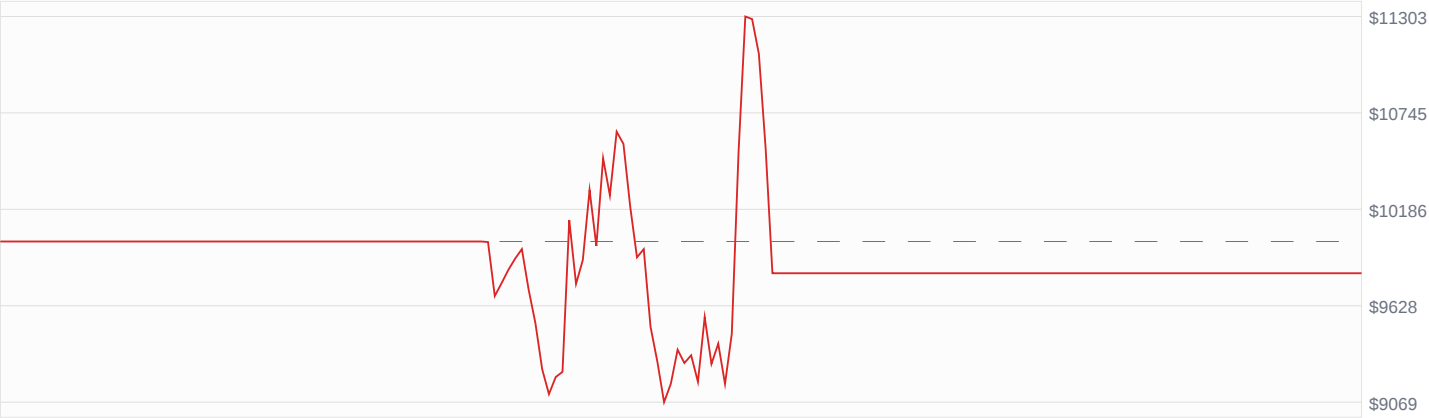




Backtest #37281 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.84%	0.04	0.0%	-13.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BAT/USD TS-Momentum backtest shows a single losing trade, resulting in negative ROI and zero win rate, which indicates a complete strategy failure rather than market noise. With only one trade executed, the Sharpe ratio of 0.04 and the 13.86% drawdown offer no statistical significance to validate the approach or signal any alpha. The model likely failed to capture momentum or entered against the prevailing trend, leading to immediate capital erosion without further testing. A concrete next step is to adjust the entry filters or reduce position size to mitigate volatility before re-running the simulation with a larger dataset. Investors should treat these results as non-representative of future performance due to the insufficient sample

ADDITIONAL METRICS

CAGR	-1.84%
Sortino Ratio	0.02
Turnover	1.98x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$9816.11