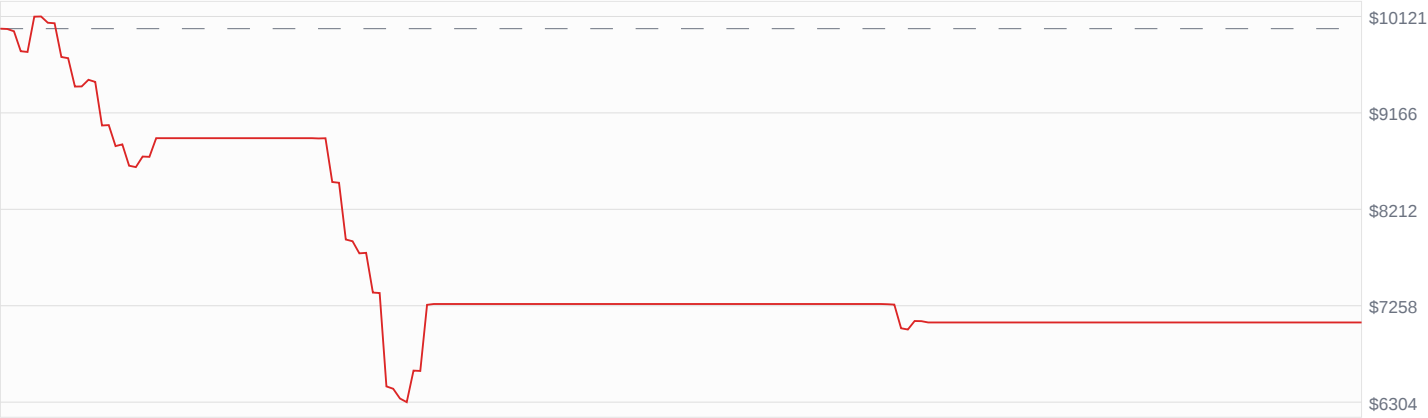




Backtest #51663 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure where momentum signals triggered only three trades, all resulting in a complete loss of capital. The strategy failed to generate any winning positions, leading to a zero percent win rate and a severe drawdown of nearly 38 percent. With such a minimal sample size of three trades, the statistical confidence is negligible, rendering the negative Sharpe ratio of 1.67 an unreliable indicator of future performance. The 24/7 automated approach likely overtraded on noise without sufficient filtration for market structure. A concrete next step is to pause deployment and re-evaluate entry thresholds or filter conditions to avoid further exposure.

ADDITIONAL METRICS

CAGR	-29.08%
Sortino Ratio	-0.83
Turnover	4.95x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7092.43