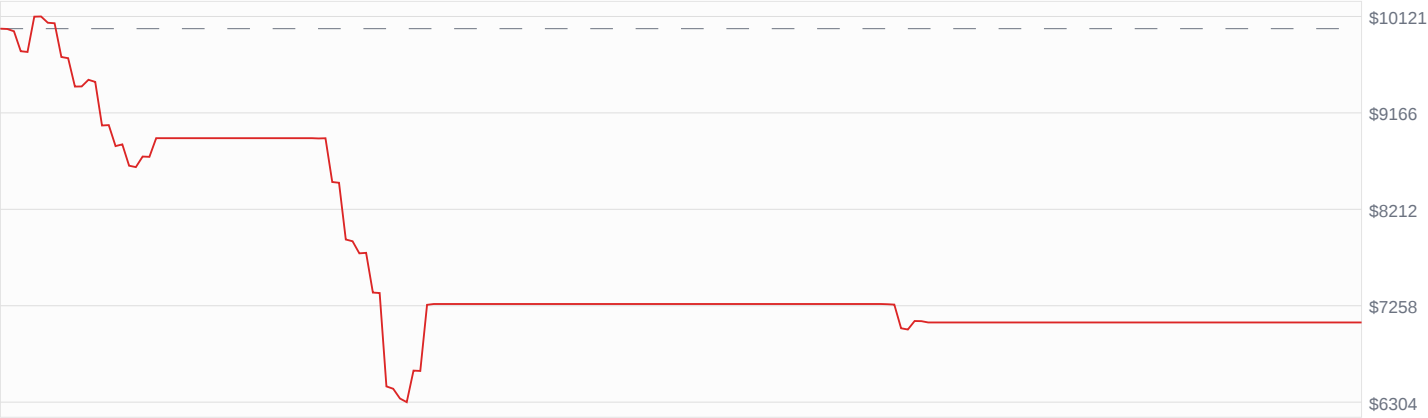




Backtest #56617 · BAT/USD · BAT/USD · TS-Momentum Crypto (24/7) (auto)

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

The BAT/USD momentum strategy failed catastrophically with zero profitable trades and a severe 37% drawdown. The statistical sample of only three trades renders the negative Sharpe ratio of -1.67 meaningless and offers no reliable confidence interval. Momentum indicators likely triggered premature entries during a prolonged downtrend without adequate trend filters or volume confirmation. We must expand the test window to capture multiple market cycles and incorporate volatility-adjusted stop-losses before redeployment.

ADDITIONAL METRICS

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