



Backtest #28701 · DOT/USD · DOT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-47.19%	-2.67	0.0%	-47.19%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy is fundamentally broken, evidenced by a 0% win rate and -47.19% ROI across only three trades. This tiny sample size renders all statistics statistically insignificant and meaningless for real-world deployment. The negative Sharpe ratio confirms severe risk-adjusted underperformance, with losses identical to the maximum drawdown. You must scrap this logic immediately and restart with a larger historical dataset to ensure statistical validity.

ADDITIONAL METRICS

CAGR	-47.19%
Sortino Ratio	-1.48
Turnover	4.06x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$5280.91