



Backtest #29047 · 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 suffered a catastrophic drawdown of 47.19% with zero wins across only three trades, rendering the negative Sharpe ratio of -2.67 statistically meaningless due to insufficient sample size. This extreme loss suggests either severe market regime mismatch or critical signal logic failure in the momentum algorithm. The lack of variance in outcomes prevents any robust statistical inference, making current performance indicators unreliable for optimization. Immediate next steps must involve expanding the backtest window to capture diverse volatility regimes and increasing trade frequency to establish statistical significance.

ADDITIONAL METRICS

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