



Backtest #29855 · 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 failed catastrophically with a zero win rate across only three trades, indicating severe model misfit rather than market volatility. The negative Sharpe of -2.67 confirms statistically significant underperformance, though the tiny sample size limits long-term generalizability. The 47% drawdown matches the total loss, revealing no risk mitigation in the execution logic. You must reject this configuration immediately and investigate the signal generation logic for false positives.

ADDITIONAL METRICS

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