



Backtest #32879 · 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

This backtest for the DOT/USD · TS-Momentum Crypto (24/7) strategy yielded a negative ROI of -47.19%, with a Sharpe ratio of -2.67 and a win rate of 0%. Given the sample size, the statistical confidence is low. One concrete next step is to analyze the drawdown and trading signals to identify the areas where adjustments can be made to improve the performance of the strategy in future simulations.

ADDITIONAL METRICS

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