



Backtest #32880 · 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 DOT/USD TS-Momentum backtest failed catastrophically with a -47.19% loss and zero wins across only three trades, rendering the Sharpe ratio of -2.67 statistically meaningless due to insufficient sample size. The strategy completely broke down during this period, failing to capture any upside while suffering a maximum drawdown equal to the total capital loss. With such a tiny trade count, no statistical confidence exists to validate the signal logic or confirm a market regime shift. The immediate next step is to pause this auto-execution and re-run the backtest with tighter filters or a longer time window to validate robustness.

ADDITIONAL METRICS

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