



Backtest #33983 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-16.46%	-2.02	0.0%	-23.89%

EQUITY CURVE116 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for POL/USD using the TS-Momentum Crypto strategy resulted in a negative ROI of -16.46%, a Sharpe ratio of -2.02, and a win rate of 0%. The strategy demonstrated a high risk, with a max drawdown of 23.89%, and only 2 trades were executed. Given the small sample size, the statistical confidence in the outcomes should be interpreted cautiously. To improve the strategy, a more extensive analysis of the underlying factors that drive the polynomial's performance in the crypto space is recommended, possibly focusing on identifying technical indicators or market conditions that could amplify the momentum effect.

ADDITIONAL METRICS

CAGR	-23.90%
Sortino Ratio	-1.13
Turnover	5.58x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8356.03