



Backtest #34608 · 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 Crypto backtest reveals a catastrophic failure with a 47.19% loss and zero winning trades across only three executed positions. Such a minuscule sample size renders any statistical inference invalid, suggesting the strategy is overfitted or fundamentally misaligned with current volatility. The negative Sharpe ratio of -2.67 indicates that the strategy consistently lost money per unit of risk taken, making it unsustainable for institutional deployment. We must immediately pause live execution and re-evaluate the momentum thresholds against a larger dataset to determine if the logic requires structural revision or total abandonment.

ADDITIONAL METRICS

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