



Backtest #34610 · 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 backtest shows a severe loss of -47.19% over 3 trades with a zero win rate, indicating a flawed strategy. The Sharpe ratio of -2.67 suggests poor risk-adjusted returns. Given the small sample size, the results lack statistical significance. A next step is to refine the momentum parameters or test on a larger dataset.

ADDITIONAL METRICS

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