



Backtest #35405 · 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 DOT/USD is a definitive failure, showing zero winning trades and a total capital loss of 47.19% with a negative Sharpe ratio of -2.67. The strategy generated only three trades over the 24/7 period, indicating a severe lack of market signal or an overly aggressive entry filter. With such a vanishingly small sample size, any statistical conclusion is meaningless, and the equity curve offers no evidence of robustness. Before reallocating capital, the logic must be re-engineered to capture valid momentum setups rather than forcing false signals. A new parameter sweep or a switch to a slower timeframe is the immediate, necessary next step to validate viability.

ADDITIONAL METRICS

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