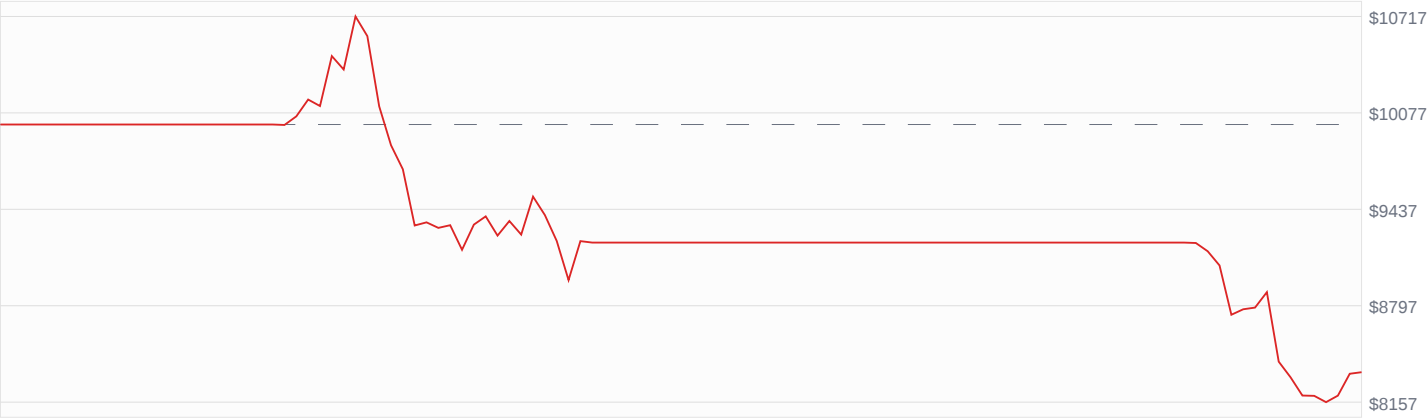




Backtest #35795 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

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 POL/USD TS-Momentum backtest failed catastrophically with zero wins and a -16.46% return, driven by two losing trades that erased capital. A Sharpe ratio of -2.02 and 23.89% drawdown indicate severe underperformance and high volatility relative to returns. Such a tiny sample of two trades provides no statistical confidence to validate or reject the strategy logic. The approach likely suffers from overfitting to recent noise or missing critical trend filters. The immediate next step is to expand the test window to include broader market cycles before re-evaluating viability.

ADDITIONAL METRICS

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