



Backtest #35863 · 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 momentum backtest failed catastrophically with zero winning trades and a -47.19% drawdown across only three executions, indicating a severe lack of statistical validity. A Sharpe ratio of -2.67 confirms the strategy generated consistent losses rather than risk-adjusted alpha during this sample period. Such a small dataset provides no confidence that the approach would perform differently in live markets or other conditions. The primary failure likely stems from applying 24/7 momentum logic to an illiquid pair without sufficient volatility filters. Next, restrict analysis to high-volume hours and incorporate volume-weighted price confirmation before re-evaluating entry triggers.

ADDITIONAL METRICS

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