



Backtest #37279 · 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 strategy failed catastrophically, losing 47.19% of capital with zero winning trades across only three executions. A Sharpe ratio of -2.67 and total drawdown equal to the loss indicate complete capital erosion rather than normal volatility. The statistically insignificant sample size of three trades precludes any reliable inference about future performance. Immediate parameter optimization is required, specifically reducing sensitivity thresholds to avoid false breakout signals during low liquidity periods.

ADDITIONAL METRICS

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