



Backtest #38000 · POL/USD · POL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.04%	-1.45	0.0%	-33.56%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The POL/USD TS-Momentum backtest failed catastrophically, registering a -26.04% ROI with zero winning trades and a max drawdown of 33.56%. Such a 0% win rate across only three trades renders the Sharpe ratio of -1.45 statistically meaningless and provides no confidence in the strategy's robustness. The algorithm likely entered positions during a sharp downtrend without adequate stop-loss logic or trend filters to prevent immediate liquidation. Before deploying live capital, you must refine the entry conditions to avoid catching falling knives and verify that the momentum signals are not generating false breakouts. Re-run the simulation with tighter risk management parameters and a larger sample size to validate any improvements before deployment.

ADDITIONAL METRICS

CAGR	-26.04%
Sortino Ratio	-0.94
Turnover	5.14x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7398.15