



Backtest #38085 · 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 strategy failed catastrophically with a -47.19% ROI and zero winning trades, indicating a complete misalignment with current market microstructure. Statistical confidence is negligible given only three trades, rendering the Sharpe ratio of -2.67 and maximum drawdown of 47.19% statistically insignificant outliers rather than systemic failures. The strategy likely suffered from overfitting to a specific volatility regime or entering positions during a sustained downtrend without adequate stop-loss logic. Immediate next steps require a full strategy audit to remove the 24/7 trading constraint and implement dynamic volatility filters before redeployment.

ADDITIONAL METRICS

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