



Backtest #38758 · 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 strategy suffered catastrophic failure with a -26% return and zero winning trades across only three executions. Such a minuscule sample size renders any statistical inference meaningless, as the results likely reflect a single outlier event rather than strategy flaws. The severe -1.45 Sharpe ratio indicates that the momentum logic failed entirely to capture the asset's volatility, leading to a 33.56% maximum drawdown. Immediate next steps involve increasing the test interval to weekly bars or switching to a mean-reversion approach to validate if POL behaves differently over longer horizons. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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