



Backtest #48702 · 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 TS-Momentum strategy on DOT/USD failed catastrophically, delivering a -47.19% ROI and zero winning trades. With only three executions, the statistical sample is too small to validate the alpha signal, rendering the Sharpe ratio of -2.67 statistically insignificant rather than predictive. The total loss equates to maximum drawdown, indicating the bot opened positions that immediately hit stops or failed to exit before severe adverse price action. This outcome suggests the momentum thresholds are misaligned with current DOT volatility or the market regime has shifted to a strong downtrend. The immediate next step is to increase the sample size by running a longer historical backtest or pausing the live bot to recalibrate entry filters.

ADDITIONAL METRICS

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