



Backtest #51854 · 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 completely with zero winning trades and a severe 33.56% drawdown, indicating the strategy cannot survive current volatility. A Sharpe ratio of -1.45 confirms that losses significantly outweighed gains over the three executed trades. With such a tiny sample size of three trades, statistical confidence is nonexistent and results are too noisy to justify deployment. The strategy must be re-evaluated for parameter optimization or filtered to exclude high-impact news events before any capital is committed. Do not deploy live until the win rate and maximum drawdown metrics show sustained improvement.

ADDITIONAL METRICS

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