



Backtest #52392 · 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, recording zero wins and a -47% drawdown after only three trades. A Sharpe ratio of -2.67 indicates severe risk-adjusted losses, likely driven by a sample size too small to establish any statistical significance or robust trend. The extreme volatility and lack of successful entries suggest the momentum thresholds were too aggressive for this specific asset's recent price action. To salvage the approach, recalibrate the entry logic to include a volume filter or a wider stop-loss to prevent immediate liquidation on noise. Further backtesting with adjusted parameters is required before redeploying any capital to this strategy.

ADDITIONAL METRICS

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