



Backtest #57449 · 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 generated a severe -26.04% ROI with a zero win rate and -1.45 Sharpe ratio, indicating a catastrophic failure to capture upside while suffering a 33.56% drawdown. With only three trades executed, the statistical signal is too weak to support any confidence intervals, rendering the results anecdotal rather than empirical. The strategy likely suffered from overfitting on volatile conditions or a fundamental regime shift in POL tokenomics that momentum alone could not navigate. Immediate recalibration of entry filters and a stricter volatility threshold are required before redeploying capital to avoid further erosion.

ADDITIONAL METRICS

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