



Backtest #51662 · 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 DOT/USD TS-Momentum Crypto backtest reveals a catastrophic failure with a zero percent win rate and a maximum drawdown matching the total capital loss. Such a result across only three trades lacks statistical significance, rendering any performance metrics unreliable and the strategy statistically invalid. The extreme negative Sharpe ratio of -2.67 indicates severe underperformance relative to risk, suggesting the momentum logic failed to filter noise effectively in this specific market environment. The next step is to disable this configuration immediately and expand the sample size by running a longer historical simulation or adjusting entry filters to avoid low-volume periods.

ADDITIONAL METRICS

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