



Backtest #57448 · 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 Crypto backtest shows a catastrophic failure with zero winning trades and a -26% drawdown across only three transactions. Such a tiny sample size renders the Sharpe ratio and statistical significance meaningless for any institutional decision. The strategy clearly lacks robustness in current volatility, as it failed to capture any upward momentum despite active trading. We must immediately halt live deployment and re-optimize entry thresholds to avoid further capital erosion.

ADDITIONAL METRICS

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