



Backtest #45621 · 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 CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum Crypto backtest on DOT/USD failed catastrophically, generating zero winning trades and a maximum drawdown equal to the entire capital loss. With only three total trades, the statistical sample size is insufficient to validate the strategy or determine if the poor performance was due to flawed logic or extreme market noise. The negative Sharpe ratio of -2.67 indicates that the strategy generated returns far worse than the risk-free rate, confirming the approach is currently non-viable for this asset. To proceed, we must significantly adjust entry thresholds or filter out low-volatility periods before re-running the simulation with a larger dataset.

ADDITIONAL METRICS

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