



Backtest #49504 · 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 shows a catastrophic failure with zero winning trades and a maximum drawdown of 47.19% across only three transactions. Such a low trade count renders any statistical significance meaningless, as the sample size is far too small to validate the strategy's logic or risk parameters. The negative Sharpe ratio of -2.67 indicates severe risk-adjusted losses, likely due to overfitting or misaligned entry conditions during volatile market regimes. We must immediately pause deployment, expand the dataset to include out-of-sample periods, and refine entry filters to avoid these extreme false signals before any further testing occurs.

ADDITIONAL METRICS

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