



Backtest #50481 · 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

This POL/USD momentum test failed catastrophically with a -26% ROI and zero wins across only three trades, indicating a severe overfit or regime mismatch. The negative Sharpe of -1.45 and 33% drawdown confirm the strategy lacks statistical significance given this tiny sample size. Current logic appears ineffective in this environment, so the immediate next step is to run a parameter sweep to filter out noise. Until we see a larger sample, we must treat these results as a definitive signal to halt deployment or drastically reduce allocation.

ADDITIONAL METRICS

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