



Backtest #52904 · 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 TS-Momentum strategy on DOT/USD generated a -47.19% ROI with a zero win rate, indicating a complete failure to capture any profitable signals over the backtest period. The negative Sharpe ratio of -2.67 and maximum drawdown equal to the total loss suggest the momentum logic was aggressively out of phase with DOT's price action during the sample window. With only three trades executed, the statistical confidence in these results is negligible, making the absolute loss figures unreliable for generalizing performance. The primary failure appears to be the lack of any successful entry confirmation amidst the volatility, rendering the strategy ineffective for this specific asset. Next, adjust the momentum thresholds or incorporate a volatility filter

ADDITIONAL METRICS

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