



Backtest #52905 · 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 failed catastrophically, registering a zero percent win rate across only three trades and losing the entire initial capital. A negative Sharpe ratio of -2.67 and a 47.19% maximum drawdown confirm that the momentum signals generated were entirely unreliable during the tested period. With such a minimal sample size, the statistical noise likely masks the true strategy performance, making any conclusion premature and highly speculative. Immediate action requires a pivot to a longer timeframe or a trend-following filter to reduce false breakout signals that dominated this dataset.

ADDITIONAL METRICS

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