



Backtest #56705 · 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

The TS-Momentum strategy on POL/USD failed catastrophically, registering a -26% loss and a 0% win rate across only three trades. With such a minimal sample size, the statistical confidence is negligible, rendering the -1.45 Sharpe ratio and 33% drawdown anecdotal rather than systematic evidence. The strategy likely suffered from overfitting to a specific volatility regime that no longer exists in the current market environment. I recommend running a new backtest with a 200-trade minimum threshold and tighter stop-loss parameters before live deployment.

ADDITIONAL METRICS

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