



Backtest #28718 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.68%	-0.83	0.0%	-20.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically with a zero win rate and negative Sharpe ratio, indicating total signal inversion rather than random noise. The minimal sample size of two trades renders statistical confidence virtually non-existent, making any performance metric unreliable for inference. A twenty percent drawdown on such few executions suggests severe slippage or liquidity issues rather than strategic inefficiency. Immediate next steps require stress-testing the entry logic against historical volatility spikes to identify the specific regime where the model breaks. Do not deploy this bot in live markets until the underlying signal generation is fundamentally rewritten.

ADDITIONAL METRICS

CAGR	-13.68%
Sortino Ratio	-0.41
Turnover	3.66x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8631.86