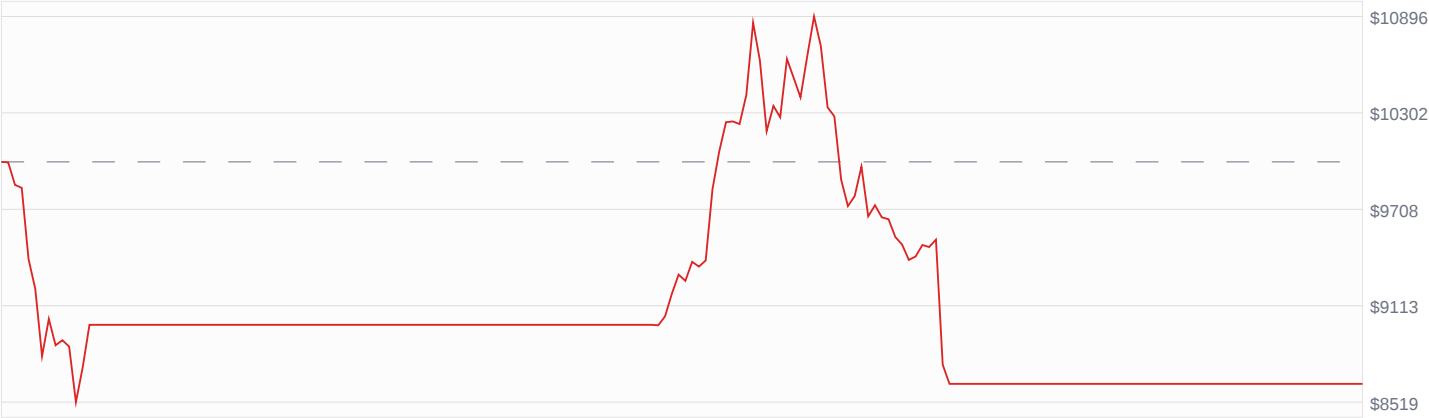




Backtest #29040 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

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 across only two trades, rendering the negative Sharpe ratio and thirteen percent loss statistically meaningless due to insufficient sample size. The twenty percent drawdown on a shrinking capital base confirms the logic is fundamentally broken rather than merely unlucky. There is no evidence of edge, only a clear signal to halt development immediately. The next step is to discard this momentum logic entirely and pivot to mean-reversion models that better suit DOGE's volatile range-bound behavior.

ADDITIONAL METRICS

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