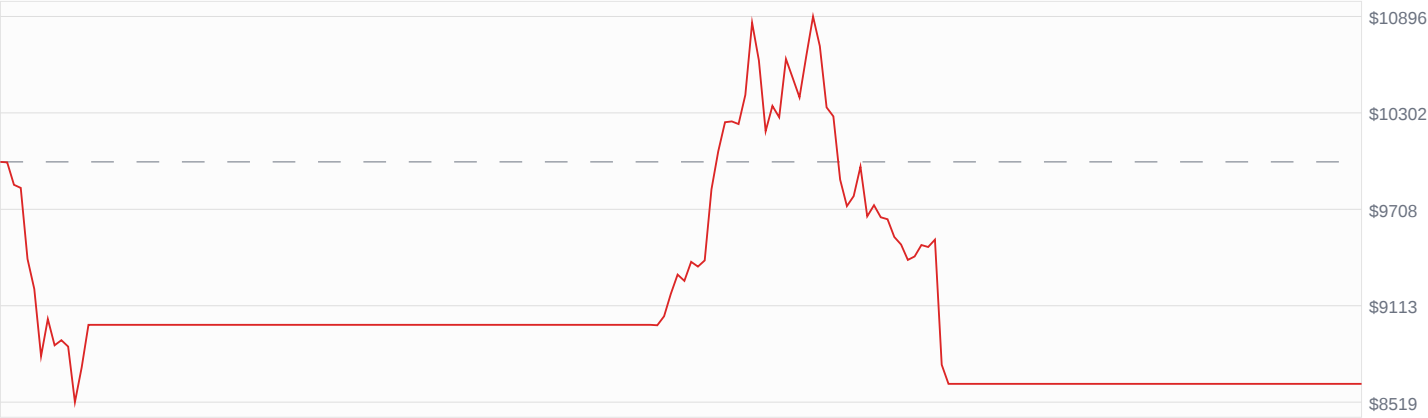




Backtest #29497 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest is fundamentally broken, evidenced by a zero percent win rate across only two trades, rendering all statistical metrics meaningless due to negligible sample size. The negative Sharpe ratio of -0.83 and twenty percent drawdown confirm severe strategy failure rather than normal volatility. With such sparse data, there is zero statistical confidence in the results, making any further optimization futile. Immediate termination of this specific strategy is required to preserve capital. The next step must be a comprehensive review of signal generation logic to identify why every entry resulted in a loss.

ADDITIONAL METRICS

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