



Backtest #29849 · 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 is fundamentally broken, evidenced by a 0% win rate across only two trades. With such a tiny sample, the -13.68% ROI and -0.83 Sharpe are statistically meaningless noise. The 20.78% max drawdown reveals extreme fragility without diversification. You cannot trust this edge; the data is too sparse to validate the logic. First, expand the backtest period to capture more market cycles and trade opportunities.

ADDITIONAL METRICS

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