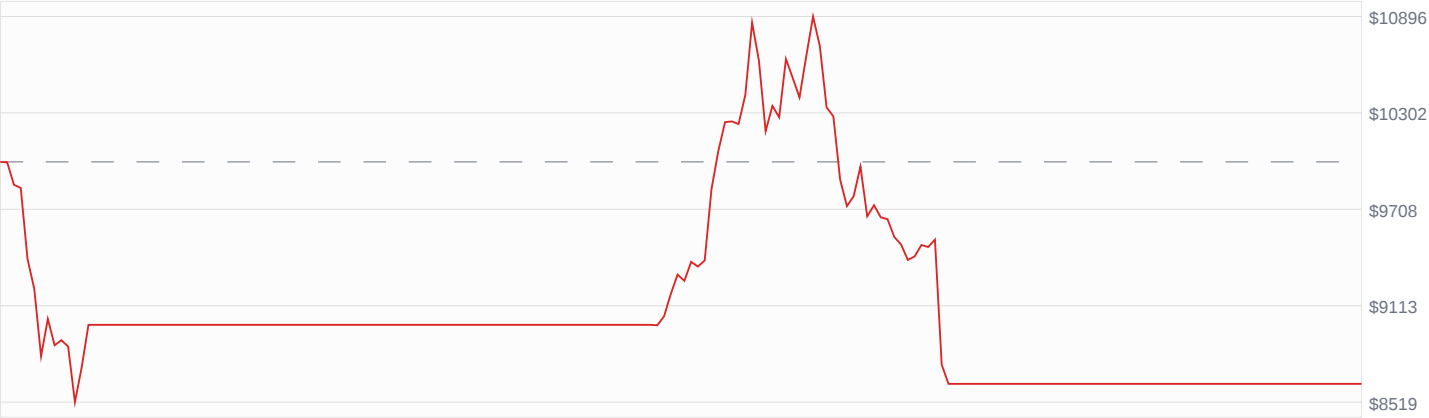




Backtest #32863 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

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 reveals a catastrophic failure where zero winning trades and a negative Sharpe ratio indicate the TS-Momentum strategy lacks any predictive edge on DOGE/USD. With only two trades executed, the statistical sample is too small to draw meaningful conclusions, rendering the -13.68% ROI and 20.78% drawdown noise rather than signal. The momentum logic clearly failed to capture the asset's volatility without generating profitable entries, suggesting the current parameter set is misaligned with current market microstructure. Before re-deploying capital, we must widen the parameter sweep to test multiple timeframe and threshold combinations to identify a robust configuration.

ADDITIONAL METRICS

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