



Backtest #33481 · 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 DOGE/USD · TS-Momentum Crypto strategy experienced a disappointing performance with an ROI of -13.68%. Despite a low win rate of 0%, the strategy's Sharpe ratio of -0.83 indicates a negative alpha, suggesting that it underperformed the market. Given the small sample size of two trades, the results may not be statistically significant. A concrete next step could involve conducting more backtests with varying parameter settings to identify potential optimizations for future applications.

ADDITIONAL METRICS

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