



Backtest #34673 · 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 backtest failed catastrophically with zero wins and a negative Sharpe ratio, indicating the strategy lacks statistical validity on this sample of only two trades. A maximum drawdown of over twenty percent suggests excessive risk exposure during a minor adverse price move rather than a systemic flaw. Given the negligible trade count, any observed loss is statistically indistinguishable from random noise rather than a predictable pattern. The next step is to expand the simulation window to at least one hundred trades or reduce position sizing to validate risk parameters before live deployment.

ADDITIONAL METRICS

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