



Backtest #35399 · 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 TS-Momentum Crypto backtest for DOGE/USD shows a complete failure with zero winning trades and a -13.68% ROI. A Sharpe ratio of -0.83 and a maximum drawdown of 20.78% indicate severe draw risk and negative risk-adjusted returns. With only two trades executed, the statistical sample size is too small to confirm a strategy flaw rather than random noise. We must expand the test parameters or filter volatility regimes before deploying capital. The next step is to re-run the simulation on a 2024-2025 dataset to validate if the 0% win rate is a structural issue.

ADDITIONAL METRICS

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