



Backtest #38075 · 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 strategy failed to generate any winning trades and suffered a 20.78% drawdown with only two executed trades, rendering the sample size statistically insignificant and the negative Sharpe ratio of -0.83 meaningless for risk assessment. The strategy's inability to capture volatility suggests the momentum thresholds are either too tight for DOGE's noise or misaligned with its current market regime. Given the zero win rate, the approach lacks robustness and cannot be validated without further data points to rule out random failure. We must immediately pause deployment and run a parameter optimization study to identify if a different time frame or signal filter can improve edge.

ADDITIONAL METRICS

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