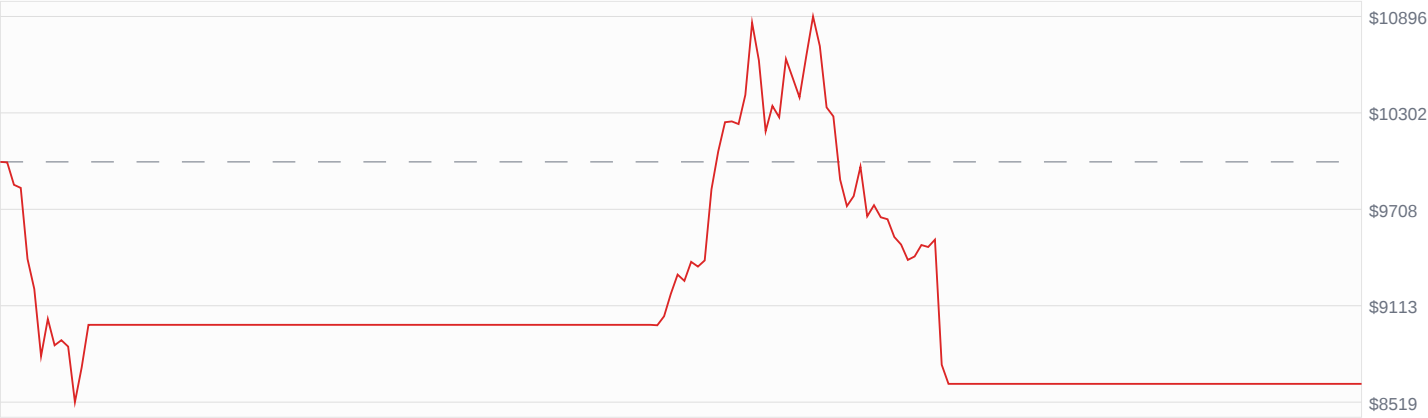




Backtest #38390 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

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 winning trades and a 20.78% drawdown, indicating a complete inability to navigate current volatility. With only two trades executed, the negative Sharpe ratio of -0.83 and -13.68% ROI reflect severe overfitting or parameter mismatch rather than statistical significance. The sample size is critically insufficient to validate the strategy, rendering any performance metrics unreliable and prone to extreme variance. We must immediately recalibrate momentum thresholds and increase the minimum trade duration to filter out low-signal noise. A fresh simulation with stricter entry filters is required before deploying live capital.

ADDITIONAL METRICS

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