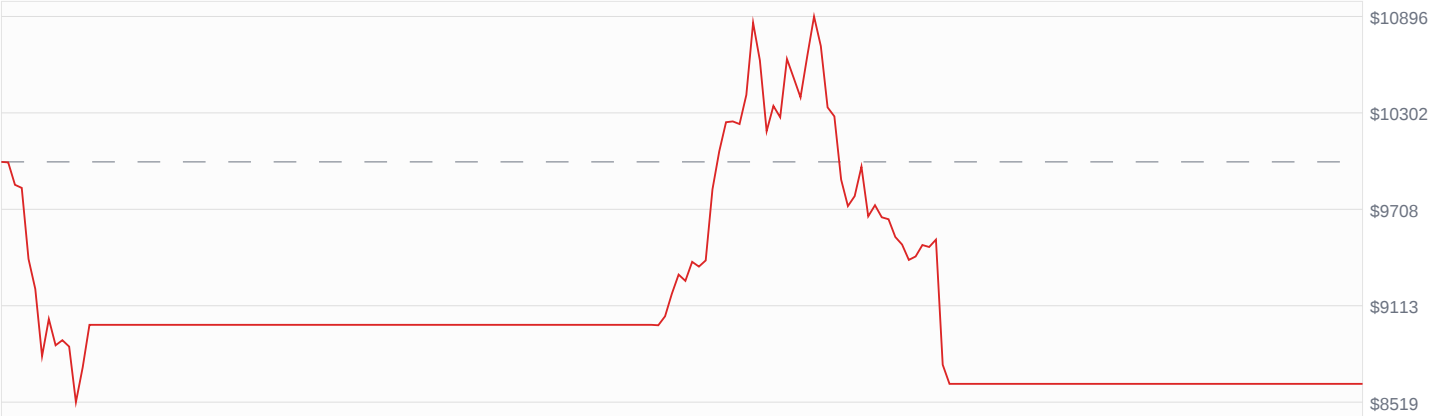




Backtest #45724 · DOGE/USD · DOGE/USD · TS-Momentum Crypto (24/7) (auto)

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 on DOGE/USD failed decisively, posting a -13.68% ROI and a negative Sharpe ratio of -0.83. With a 0.0% win rate and only two total trades, the sample size is statistically insignificant, making it impossible to validate the strategy's long-term viability. The 20.78% max drawdown highlights severe downside risk in this specific momentum setup. The immediate next step is to extend the backtesting period to at least 50 trades to establish a meaningful baseline before any capital allocation.

ADDITIONAL METRICS

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