



BACKTEST REPORT

Backtest #48739 · 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 CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The TS-Momentum strategy on DOGE/USD failed completely, recording zero wins and a max drawdown of nearly 21% across only two trades. A negative Sharpe ratio of -0.83 confirms that losses significantly outweighed any gains during the simulation period. With such a tiny sample size, the statistical signal is noise rather than a reliable market inefficiency. The strategy likely suffered from overfitting or executed during a period of extreme volatility that exceeded its risk parameters. The immediate next step is to retest the logic with a broader set of major cryptos to determine if the failure is asset-specific.

ADDITIONAL METRICS

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