



Backtest #52892 · 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 on DOGE/USD reveals a complete strategy failure with zero winning trades and a -13.68% return. A sample size of only two trades provides insufficient statistical confidence to validate the momentum logic or assess true risk exposure. The maximum drawdown of 20.78% indicates that the auto-entry parameters are overly sensitive to recent volatility without adequate filtering. Adjusting the momentum threshold to require confirmation from a higher timeframe or reducing position sizing is the necessary next step before redeployment.

ADDITIONAL METRICS

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