



Backtest #53577 · 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 momentum test failed catastrophically with a -13.68% return, zero winning trades, and a negative Sharpe ratio of -0.83. Only two trades executed over 24/7 coverage create a statistically insignificant sample size that cannot validate the strategy's edge. The 20.78% drawdown suggests the momentum logic is highly sensitive to DOGE's current volatility, likely triggering premature exits. We must discard this parameter set immediately and re-evaluate the entry filters using a longer historical period to ensure robustness.

ADDITIONAL METRICS

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