



Backtest #56200 · 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 reveals a catastrophic strategy failure with zero winning trades and a -13.68% ROI over a severely underpowered sample of only two executions. A Sharpe ratio of -0.83 and a 20.78% maximum drawdown indicate that the momentum logic failed to navigate recent volatility, likely due to overfitting or poor entry timing on this specific asset. Given the minimal trade count, any statistical conclusions are unreliable and the results lack the robustness required for institutional deployment. The immediate next step is to expand the backtest window to capture broader market cycles and validate whether the signal generation logic remains intact before any live 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