



Backtest #5722 · 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 backtest is fundamentally broken; a zero percent win rate with only two trades is statistically void and offers no predictive value for future performance. The negative Sharpe ratio and twenty percent drawdown confirm the momentum logic failed in current market conditions, resulting in a thirteen percent capital loss. This sample size is too small to establish any meaningful confidence interval, rendering the strategy entirely unreliable for live deployment. Immediate next step is to disable this bot and retrain the model on a broader dataset with at least fifty trades to ensure statistical significance.

ADDITIONAL METRICS

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