



Backtest #56610 · 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 strategy failed catastrophically with a zero percent win rate and a twenty percent drawdown across merely two trades, rendering the results statistically insignificant. A Sharpe ratio of minus 0.83 indicates that the strategy generated returns far worse than a risk-free asset, suggesting the momentum logic was perfectly out of phase with the asset's volatility regime. Given the extremely low trade count, any confidence interval around these metrics would be too wide to draw meaningful conclusions about the strategy's robustness. We must widen the backtest parameter sweep to evaluate different lookback periods or volume thresholds before deploying live capital.

ADDITIONAL METRICS

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