



Backtest #50119 · 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 NOTEHera local LLM

The backtest for DOGE/USD reveals a catastrophic failure with zero wins and a 20.78% drawdown, indicating the strategy is completely ineffective during this sample period. A Sharpe ratio of -0.83 confirms the losses far outweighed any gains, rendering the statistical confidence on this tiny sample of two trades nonexistent. The TS-Momentum approach likely failed because it lacks robustness against the extreme volatility and potential pump-and-dump cycles common in the DOGE price action. We must immediately halt any live deployment of this bot and re-evaluate the momentum thresholds before considering a new parameter set.

ADDITIONAL METRICS

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