



Backtest #52893 · 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 TS-Momentum crypto strategy failed decisively on DOGE/USD, recording zero winning trades and a maximum drawdown of 20.78% alongside a negative Sharpe ratio of -0.83. With only two trades executed over the testing period, the statistical sample is far too thin to draw any robust conclusions about the strategy's true performance. The data strongly suggests that momentum signals are currently ineffective for this asset, likely due to the specific volatility regime or lack of sustained directional moves. Before deploying live capital, you must widen the backtest window to gather sufficient data points and validate whether the negative results are specific to this pair or systemic to the strategy.

ADDITIONAL METRICS

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