LATINOS TRADING

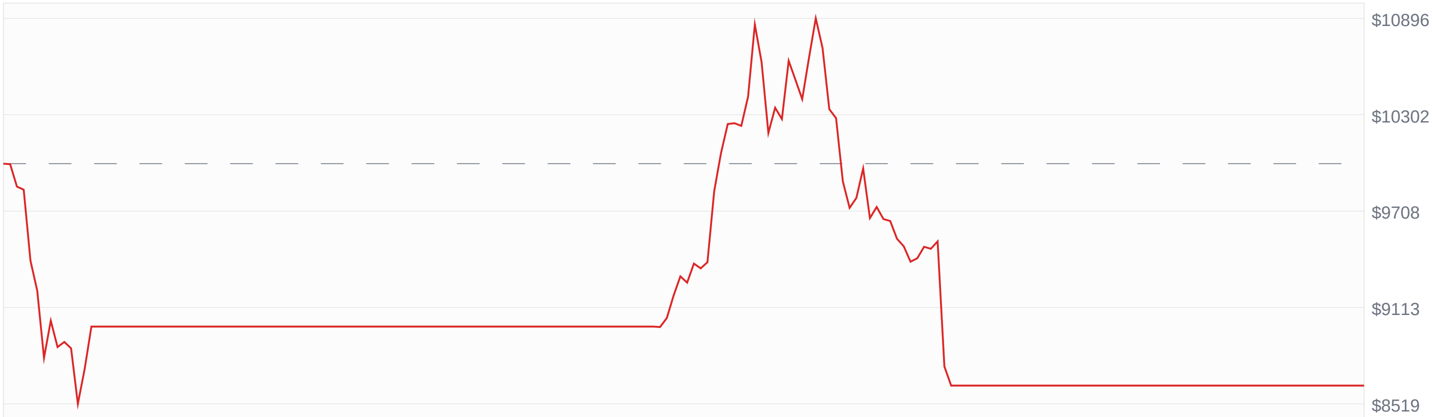
BACKTEST REPORT

Backtest #33482 · 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 CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The DOGE/USD TS-Momentum backtest performed poorly, registering a negative ROI and a win rate of zero percent. With only two trades executed, the sample size is statistically insufficient to derive meaningful alpha or confidence intervals. A Sharpe ratio of -0.83 and a maximum drawdown exceeding twenty percent indicate significant downside risk without any evidence of trend-following efficacy. This result suggests the momentum thresholds were too aggressive for the current volatility regime in the Dogecoin market. The immediate next step is to widen entry filters or reduce position sizing to prevent capital erosion while accumulating more data points.

ADDITIONAL METRICS

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

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