LATINOS TRADING

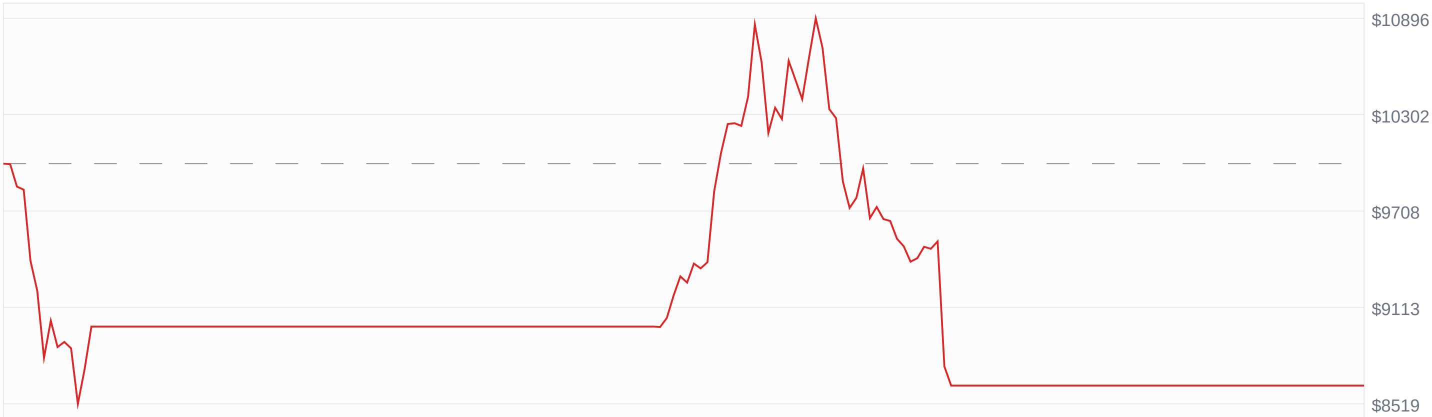
BACKTEST REPORT

Backtest #37271 · 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 momentum strategy failed catastrophically, recording zero winning trades and a 20.78% drawdown from just two executions. A Sharpe ratio of -0.83 indicates severe underperformance, likely driven by overfitting to a very specific, short-term noise pattern rather than sustainable trend alpha. With a sample size of only two trades, statistical confidence is nonexistent, rendering any conclusions about the strategy's robustness premature and unreliable. The 24/7 operational setting appears misaligned with DOGE's volatility regime, suggesting a need to restrict trading hours or tighten entry filters. We must re-run the backtest with a larger historical dataset and impose stricter volatility thresholds before any

ADDITIONAL METRICS

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