LATINOS TRADING

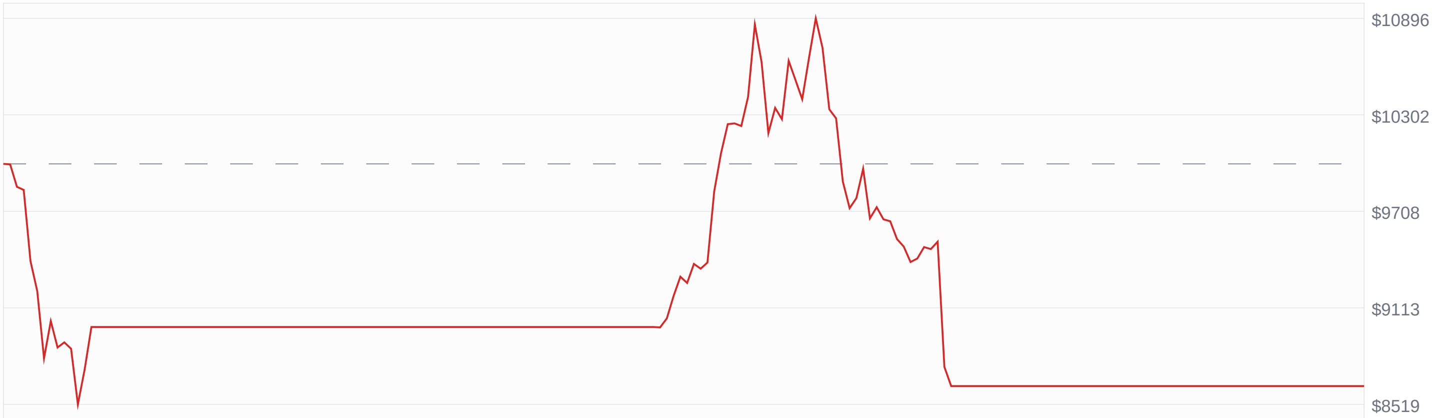
BACKTEST REPORT

Backtest #38076 · 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 completely, registering a 13.68% loss with zero winning trades and a -0.83 Sharpe ratio. Only two trades were executed, creating an insufficient sample to calculate any meaningful statistical confidence or probability of success. A maximum drawdown of 20.78% indicates significant volatility exposure that the current logic did not mitigate effectively. The auto-momentum logic likely entered during a strong downtrend without adequate reversal filters or stop-loss adjustments. Next, run a new backtest on this pair using a mean-reversion filter combined with strict volatility-based position sizing before redeploying capital.

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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