LATINOS TRADING

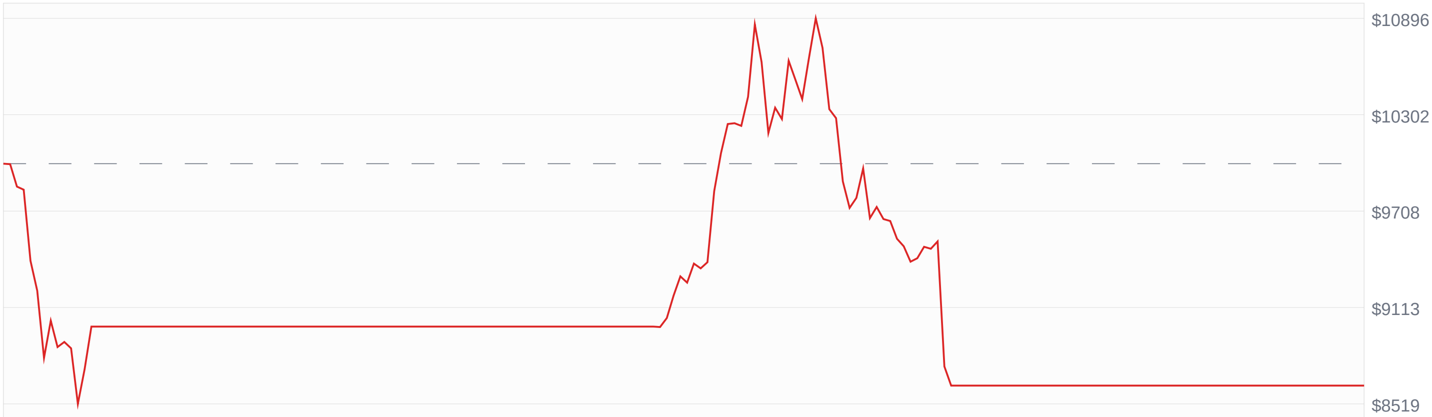
BACKTEST REPORT

Backtest #39250 · 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 reveals a critical failure, showing zero winning trades and a maximum drawdown of nearly 21% on a sample of only two trades. With a Sharpe ratio of -0.83, the strategy is statistically insignificant and prone to severe underfitting given the extreme volatility of meme coins during the tested period. The data suggests the momentum thresholds are too tight or misaligned with DOGE's specific price action, causing immediate exits before any trend develops. A robust next step is to widen the lookback periods and incorporate a volatility filter to prevent over-trading during low-liquidity intervals.

ADDITIONAL METRICS

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