LATINOS TRADING

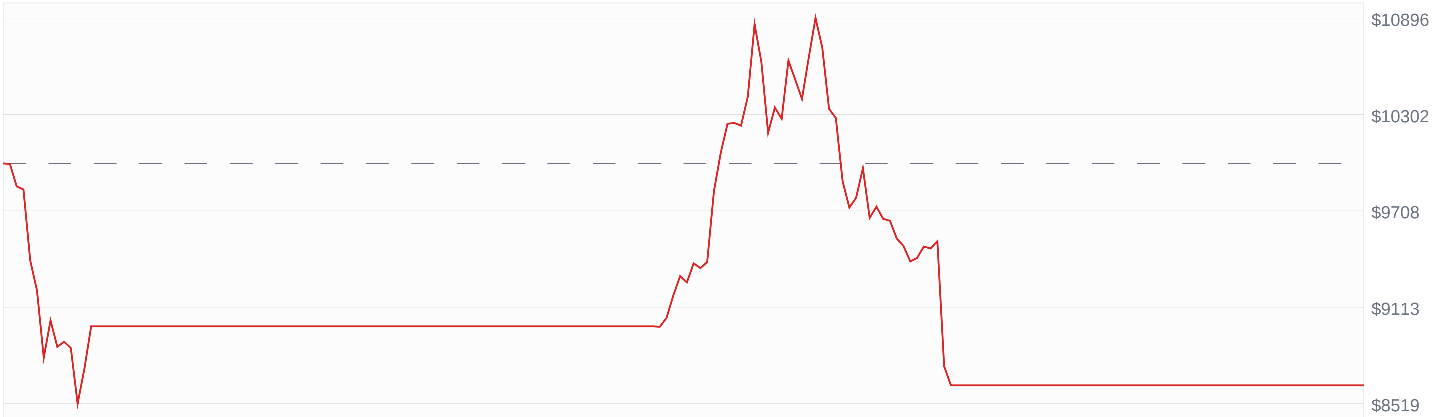
BACKTEST REPORT

Backtest #45391 · 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 to generate alpha, posting a negative ROI of -13.68% and a Sharpe ratio of -0.83. With only two trades and a 0.0% win rate, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a persistent edge. The 20.78% max drawdown highlights poor risk management in a low-probability environment. A concrete next step is to expand the backtesting window to at least 1,000 trades to establish statistical significance before further optimization. This analysis is for educational purposes only and does not constitute investment advice.

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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