LATINOS TRADING

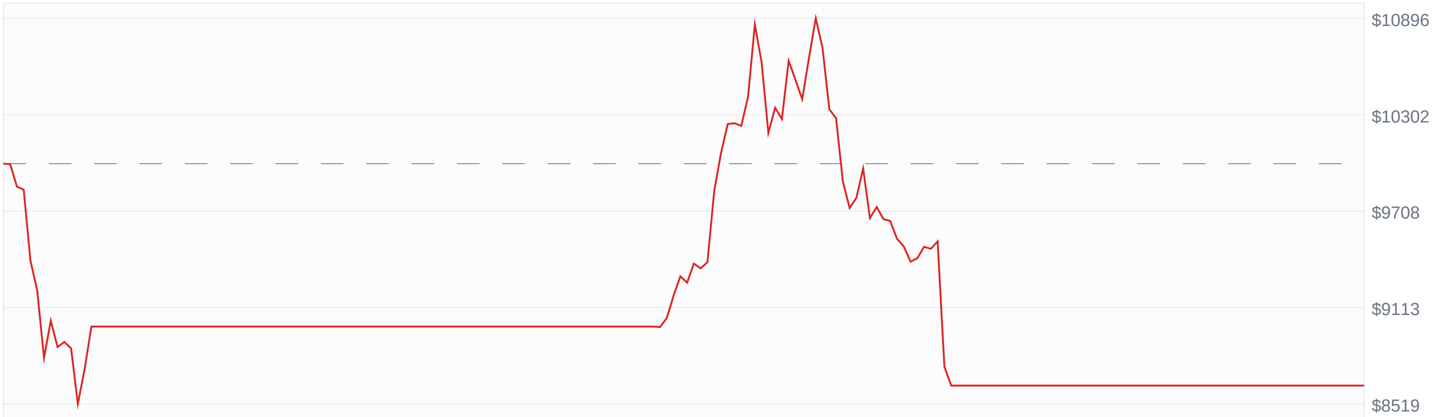
BACKTEST REPORT

Backtest #45410 · 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 strategy failed on DOGE/USD, posting a -13.68% ROI and a negative Sharpe ratio of -0.83. With only two trades and a 0.0% win rate, the sample size is statistically insignificant to validate any edge. The 20.78% max drawdown highlights severe downside risk during this period. Momentum signals likely triggered during high-volatility chop, leading to immediate losses. Next step is to increase the minimum trade threshold or add a trend filter to reduce noise.

ADDITIONAL METRICS

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

Generated 2026-08-30T19:38:30Z · latinostrading.com