LATINOS TRADING

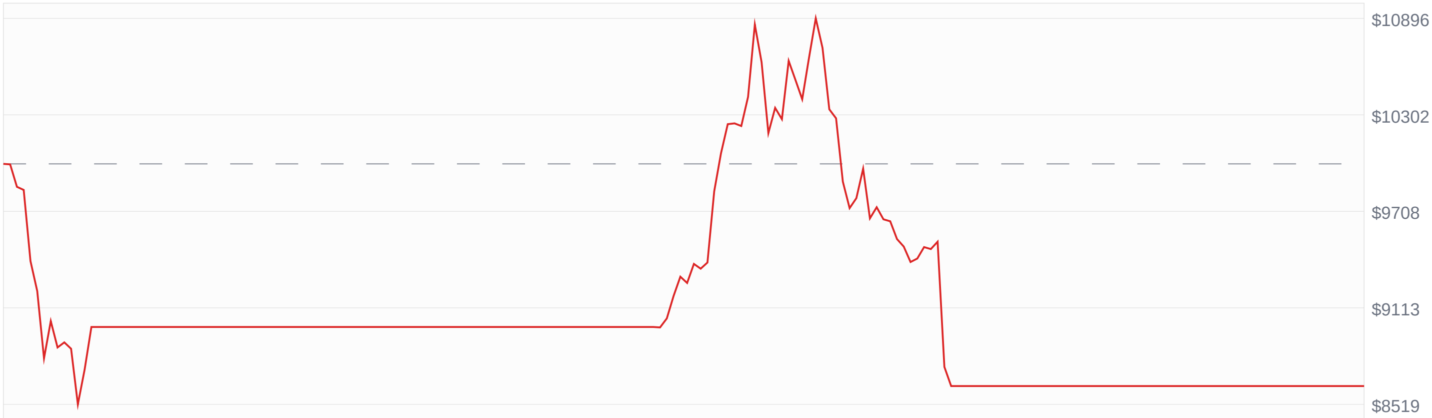
BACKTEST REPORT

Backtest #46188 · 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 TS-Momentum strategy on DOGE/USD failed to generate alpha, posting a negative ROI of -13.68% and a Sharpe ratio of -0.83. A win rate of 0.0% across only two trades indicates severe sample size insufficiency, rendering the statistical confidence negligible and the results effectively noise. The maximum drawdown of 20.78% further highlights the strategy's inability to manage downside risk in this specific asset class. To improve validity, you must expand the backtest period to include at least fifty trades before drawing any conclusions on momentum efficacy. This approach ensures that any future performance metrics reflect genuine market behavior rather than random variance.

ADDITIONAL METRICS

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