LATINOS TRADING

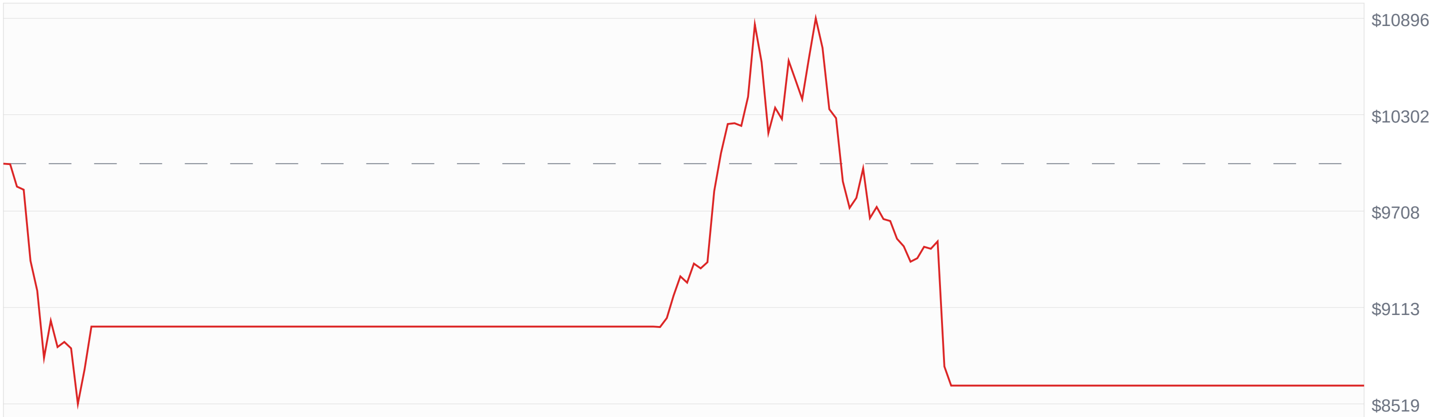
BACKTEST REPORT

Backtest #46985 · 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 failed catastrophically with zero winning trades and a severe 20.78% drawdown, indicating the strategy is currently misaligned with market volatility. A Sharpe ratio of -0.83 confirms the approach generated negative risk-adjusted returns rather than alpha, suggesting the momentum thresholds are too aggressive for the current noise. With only two trades executed, the statistical confidence is negligible, making the results statistically insignificant rather than a definitive proof of the strategy's failure. Before redeploying capital, you must strictly tighten entry filters to avoid overfitting to the limited sample and re-evaluate risk management parameters.

ADDITIONAL METRICS

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