# LATINOS TRADING

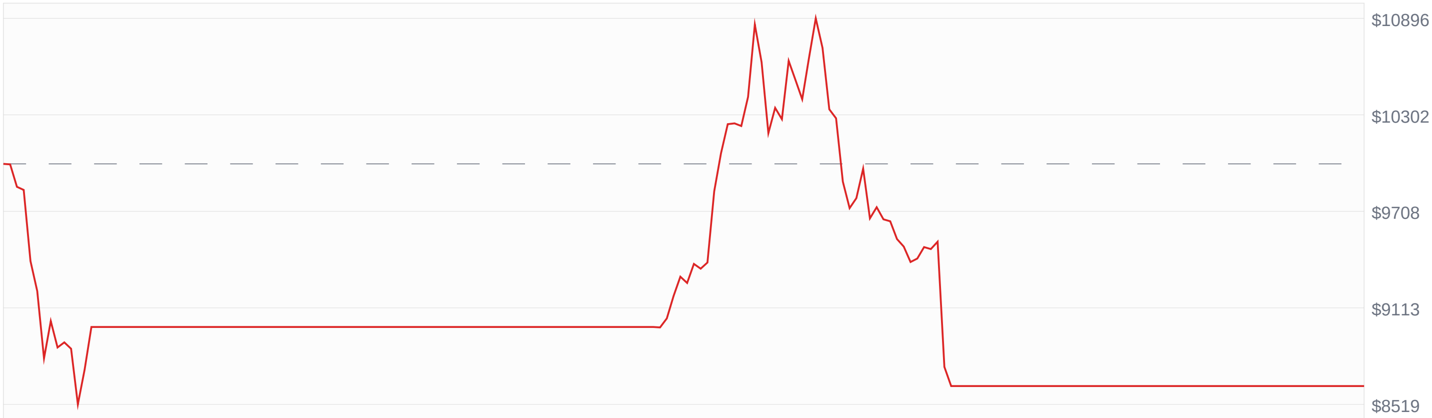
## BACKTEST REPORT

Backtest #49491 · 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 backtest reveals a catastrophic failure where the TS-Momentum strategy generated zero winning trades and suffered a 20.78% maximum drawdown, indicating a fundamental misalignment with DOGE/USD volatility. With only two trades executed, the statistical sample size is insufficient to derive any reliable alpha or Sharpe ratio confidence. The strategy appears overly sensitive to recent price action, failing to filter out noise during a non-trending or choppy market phase. A concrete next step is to implement a volume confirmation filter or switch to a trend-following regime to prevent premature entries in ranging conditions.

## ADDITIONAL METRICS

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