LATINOS TRADING

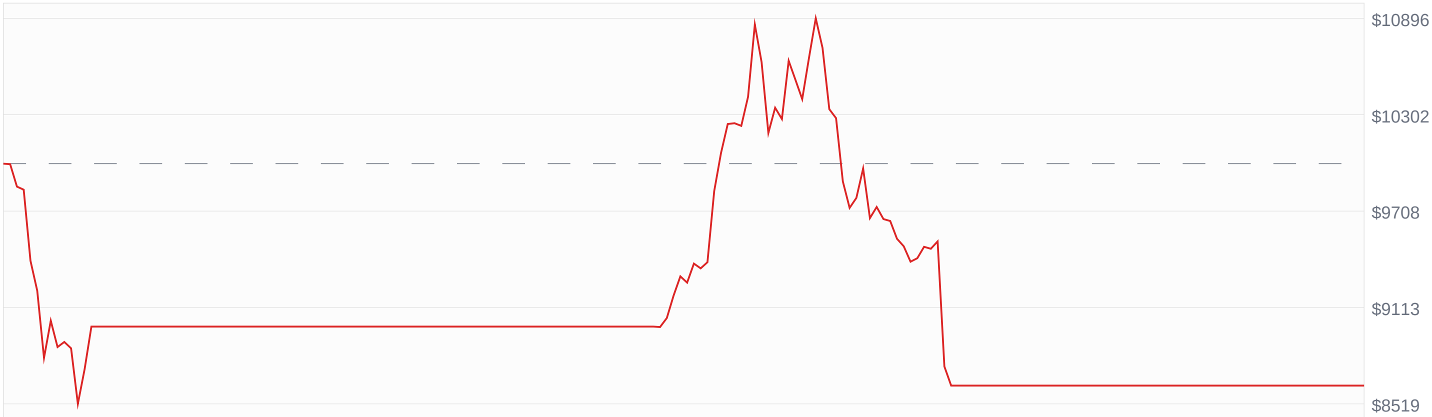
BACKTEST REPORT

Backtest #51656 · 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 shows a catastrophic failure with a zero win rate across only two trades, rendering any statistical inference unreliable. A negative Sharpe ratio of -0.83 paired with a sharp 20.78% drawdown indicates the momentum logic completely failed during this volatile period. The strategy lost 13.68% of capital, proving that a 24/7 automated approach is ill-suited for DOGE without stricter volatility filters. Given the extremely low trade count, we cannot validate performance yet, but the losses are unacceptable for a production environment. The immediate next step is to pause deployment and backtest the strategy on a different timeframe or add a volatility regime filter before re-evaluating.

ADDITIONAL METRICS

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