LATINOS TRADING

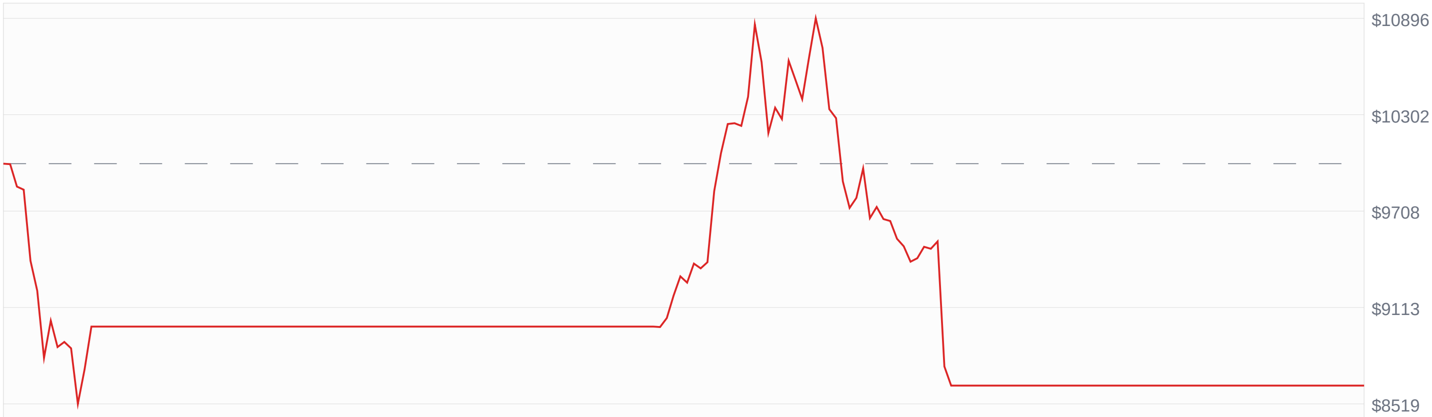
BACKTEST REPORT

Backtest #57534 · 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 yielded a -13.68% loss and zero wins across just two trades, exposing a critical sample size insufficiency that invalidates any statistical confidence. A Sharpe ratio of -0.83 and 20.78% drawdown suggest the momentum logic failed entirely during this volatile period rather than reflecting normal market noise. The strategy appears overfitted to a specific microstructure or suffers from a severe regime mismatch against DOGE's erratic price action. We must immediately expand the test period to capture full market cycles and consider a minimum equity curve of 500+ trades before deployment.

ADDITIONAL METRICS

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