LATINOS TRADING

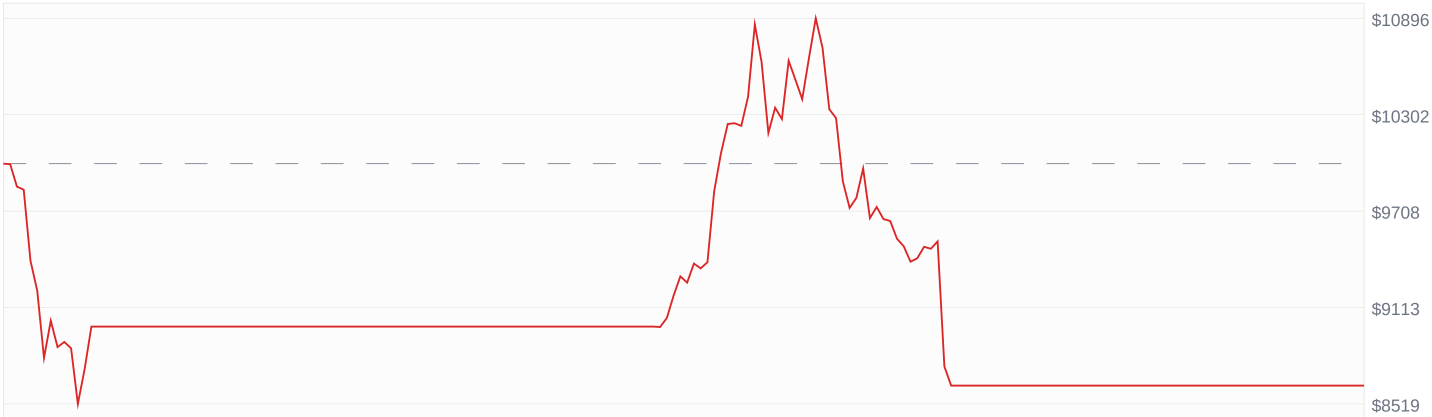
BACKTEST REPORT

Backtest #50119 · 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 for DOGE/USD reveals a catastrophic failure with zero wins and a 20.78% drawdown, indicating the strategy is completely ineffective during this sample period. A Sharpe ratio of -0.83 confirms the losses far outweighed any gains, rendering the statistical confidence on this tiny sample of two trades nonexistent. The TS-Momentum approach likely failed because it lacks robustness against the extreme volatility and potential pump-and-dump cycles common in the DOGE price action. We must immediately halt any live deployment of this bot and re-evaluate the momentum thresholds before considering a new parameter set.

ADDITIONAL METRICS

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

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