LATINOS TRADING

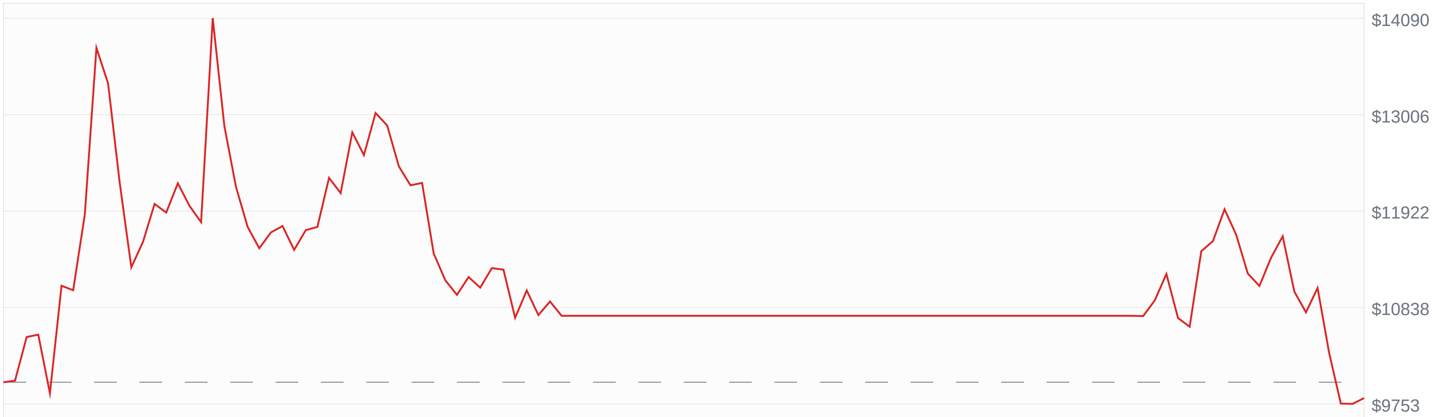
BACKTEST REPORT

Backtest #50806 · LDO/USD · LDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.84%	0.22	50.0%	-30.78%

EQUITY CURVE

118 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The LDO/USD TS-Momentum test underperformed with a -1.84% ROI and a 30.78% drawdown, driven by only two trades over the simulated period. A 50% win rate paired with such low trade volume creates a statistically insignificant sample, rendering the 0.22 Sharpe ratio unreliable for risk modeling. The extreme drawdown suggests momentum entries lacked sufficient volatility filters or position sizing constraints to prevent catastrophic losses. To validate the strategy's viability, we must increase the backtest lookback window and test alternative entry thresholds to stabilize the trade frequency.

ADDITIONAL METRICS

CAGR	**-2.75%**
Sortino Ratio	**0.21**
Turnover	**6.20x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$9818.74**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.