LATINOS TRADING

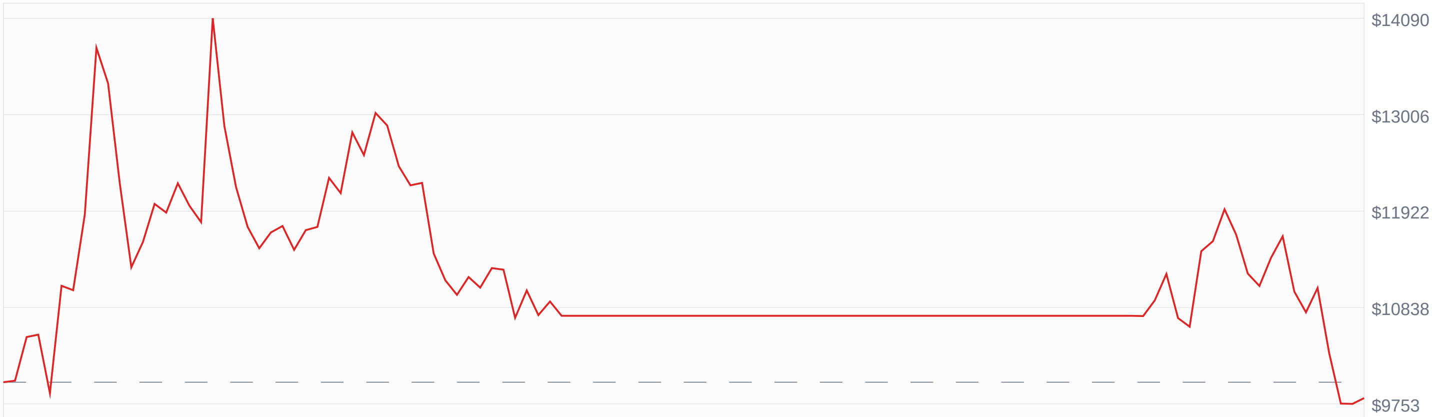
BACKTEST REPORT

Backtest #52388 · 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

This backtest for LDO/USD using the TS-Momentum strategy shows a net loss of 1.84% with a dismal Sharpe ratio of 0.22, indicating poor risk-adjusted returns. The 50% win rate suggests the strategy lacks directional bias, while the 30.78% maximum drawdown reveals severe downside exposure on just two trades. Such a small sample size renders any statistical significance meaningless, making the results unreliable for live deployment. We must expand the historical lookback period to validate if this underperformance is a temporary anomaly or a fundamental flaw in the logic. The next step is to backtest a filtered version of this strategy with tighter volatility constraints to improve consistency.

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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