LATINOS TRADING

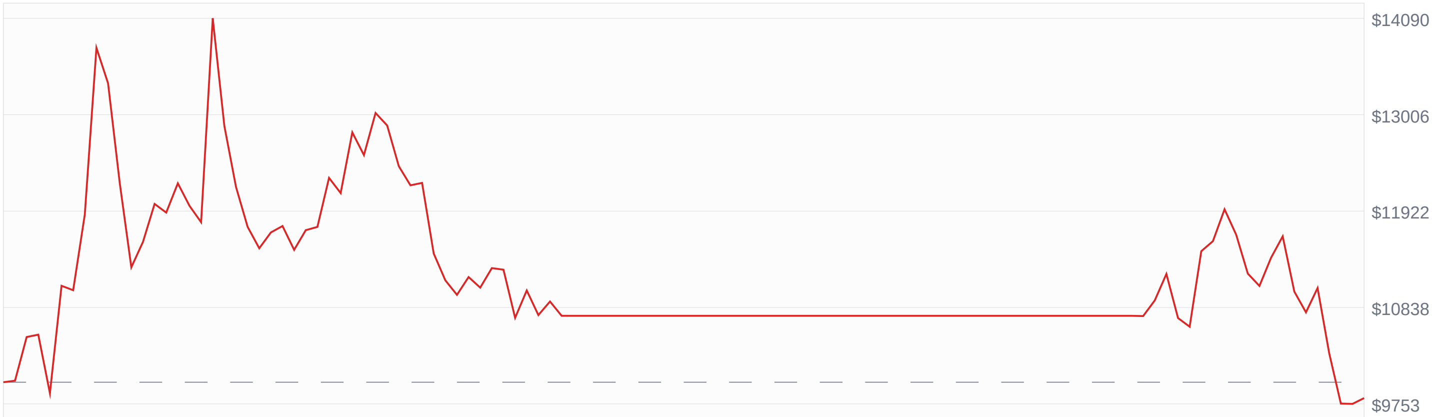
BACKTEST REPORT

Backtest #53468 · 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 TS-Momentum strategy on LDO/USD produced a negligible -1.84% return with a Sharpe ratio of 0.22, indicating a strategy barely above random walk. A catastrophic 30.78% drawdown alongside only two total trades reveals insufficient statistical confidence to validate the edge. The extreme sample size renders the 50% win rate meaningless and highlights severe vulnerability to single-trade liquidation risks. Immediate next steps require increasing the backtest window to capture regime shifts and tightening stop-loss logic to prevent catastrophic loss. This result underscores that momentum signals alone fail to price risk adequately in low-volume crypto environments.

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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