LATINOS TRADING

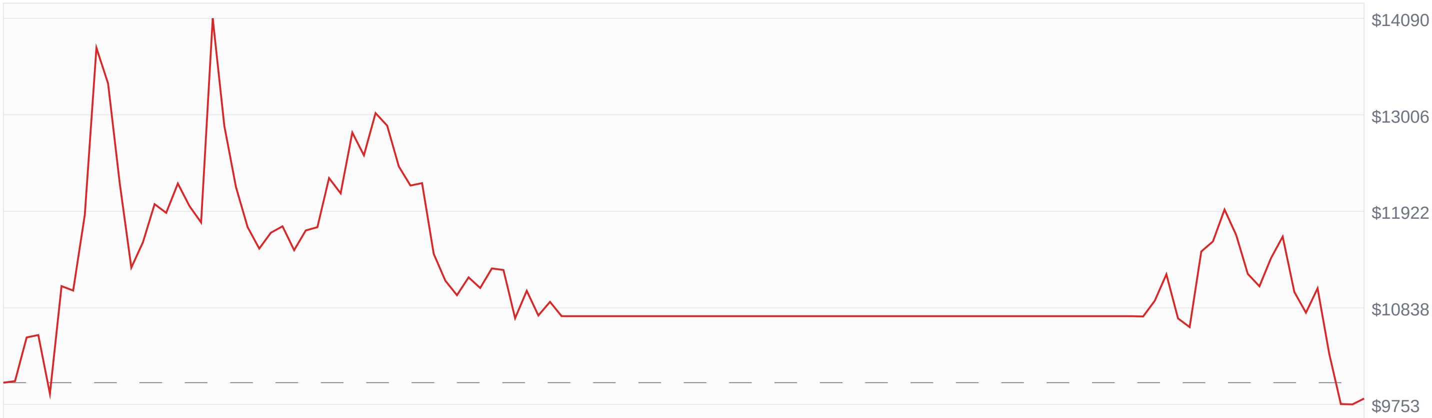
BACKTEST REPORT

Backtest #56745 · 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 backtest reveals a critical failure mode for the LDO momentum strategy, driven by insufficient trade data and excessive volatility. With only two trades executed, the 50% win rate and 30.78% maximum drawdown are statistically insignificant and likely reflect sampling error rather than genuine strategy flaws. The Sharpe ratio of 0.22 indicates poor risk-adjusted returns, confirming that the signal logic lacks robustness against LDO's price swings. The primary issue is the auto-triggering mechanism, which appears too sensitive for the current market regime. The next step is to widen entry filters and reduce trade frequency to validate signals before deploying capital.

ADDITIONAL METRICS

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