



Backtest #29057 · 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 CURVE118 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LDO/USD backtest shows a negligible ROI of -1.84% with a weak Sharpe of 0.22, indicating no significant alpha generation. However, the sample size of just two trades renders all statistical metrics virtually meaningless for confidence assessment. A massive 30.78% drawdown against such low volume suggests extreme sensitivity to single event risks. The strategy lacks robustness and requires extensive historical data to validate its logic. Next, expand the simulation period significantly to determine if the poor performance persists under varying market conditions.

ADDITIONAL METRICS

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