LATINOS TRADING

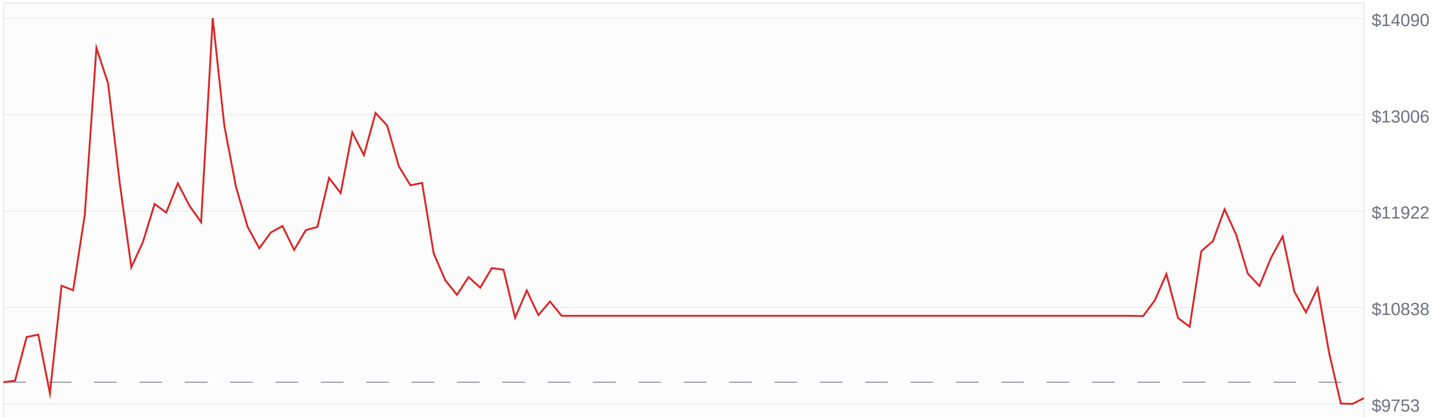
BACKTEST REPORT

Backtest #34598 · 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 strategy shows severe underperformance with a -1.84% ROI and a razor-thin 0.22 Sharpe ratio, indicating that returns were barely distinguishable from noise. The catastrophic 30.78% maximum drawdown alongside a mere 50% win rate suggests the momentum logic failed to navigate the current volatility regime effectively. With only two trades executed, the statistical sample is too small to draw confident conclusions about the strategy's long-term viability or robustness. The excessive drawdown relative to the tiny sample size signals a high-risk parameter setting that likely overfits to a specific, narrow market condition. We must immediately increase the backtest lookback period and reduce position sizing

ADDITIONAL METRICS

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

Generated 2026-08-22T06:11:43Z · latinostrading.com