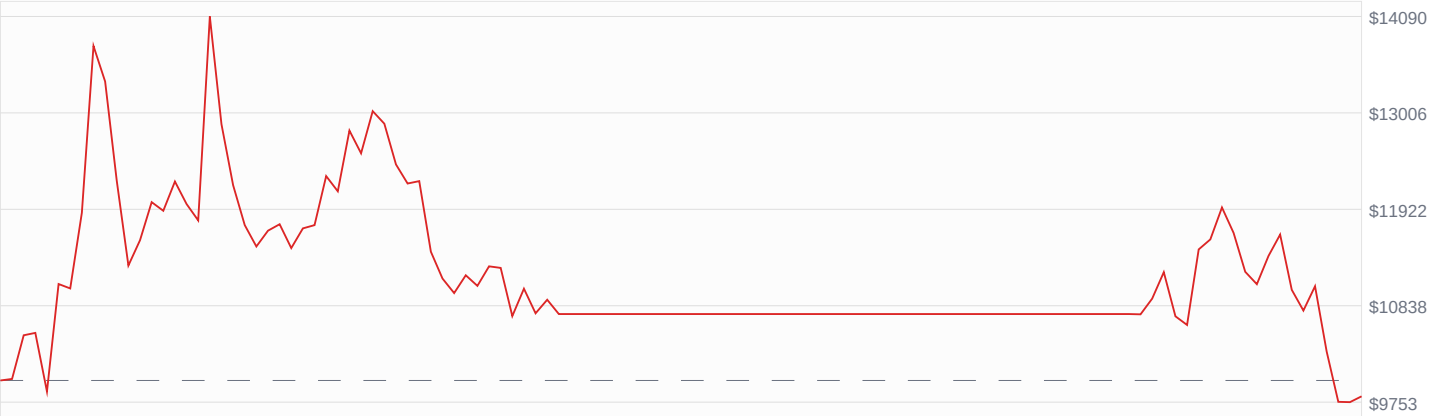




Backtest #35874 · LDO/USD · LDO/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto (24/7) backtest failed to generate alpha, delivering a -1.84% return and a Sharpe ratio of 0.22 due to excessive volatility relative to gains. A maximum drawdown of 30.78% on just two trades indicates severe overfitting or a lack of statistical significance, rendering the 50% win rate meaningless for live deployment. With such a minimal trade count, the results likely reflect random noise rather than a robust edge, making any confidence in this strategy statistically unfounded. We must immediately widen the backtest interval or adjust entry filters to capture a larger sample size before considering this logic viable for capital allocation.

ADDITIONAL METRICS

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