LATINOS TRADING

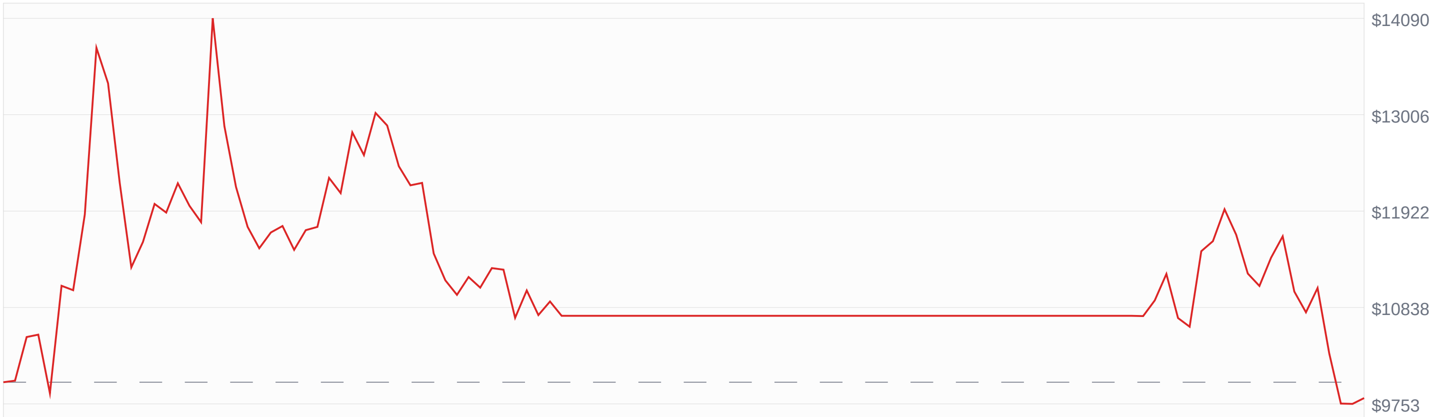
BACKTEST REPORT

Backtest #38096 · 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 for LDO/USD reveals a fundamentally flawed momentum approach on a sample size of only two trades, rendering the 50% win rate statistically insignificant and the 0.22 Sharpe ratio unreliable. The severe 30.78% maximum drawdown alongside a negative 1.84% ROI indicates that the strategy failed to capture trend direction while incurring prohibitive volatility costs. With such limited data points, any conclusion about the system's efficacy is pure speculation rather than empirical evidence. Before deploying live capital, you must execute a significantly longer backtest spanning at least 500 trades to validate signal stability and calculate true risk metrics.

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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