LATINOS TRADING

BACKTEST REPORT

Backtest #34760 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-17.39%	-0.89	0.0%	-18.94%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The LINK/USD TS-Momentum strategy failed catastrophically, delivering a -17.39% ROI with zero winning trades and a 100% loss rate across only four executions. A Sharpe ratio of -0.89 and an 18.94% maximum drawdown indicate severe underperformance driven by a sample size too small to distinguish strategy flaws from random noise. Statistical significance is nonexistent given such a limited trade history, making any confidence in the strategy's robustness purely speculative. Immediate next steps require either a rigorous walk-forward analysis to stress-test parameters or halting the strategy until a statistically valid sample is generated.

ADDITIONAL METRICS

CAGR	**-17.39%**
Sortino Ratio	**-0.58**
Turnover	**6.96x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$8263.24**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.