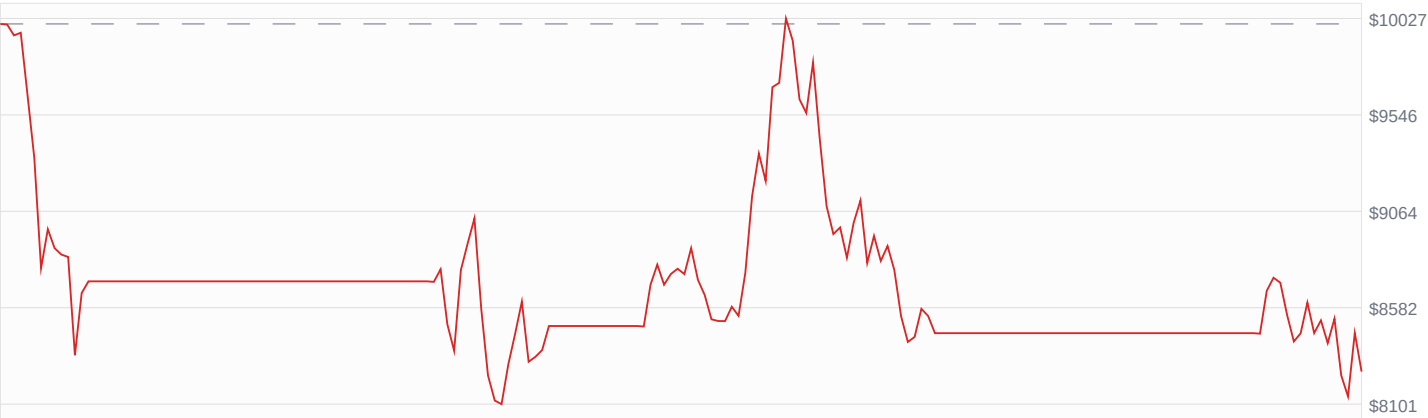


Backtest #33622 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LINK/USD strategy, utilizing a TS-Momentum Crypto (24/7) auto mode, had a negative ROI of -17.39%. The Sharpe ratio of -0.89 indicates low risk-adjusted returns, while a win rate of 0.0% suggests a lack of profitable trades. With only 4 total trades and a max drawdown of 18.94%, the strategy appears to have underperformed significantly. Given the small sample size, statistical confidence is limited. Next, I recommend conducting a backtest with a longer sample size to gather more data for analysis and to better understand the strategy's performance under various market conditions.

ADDITIONAL METRICS

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