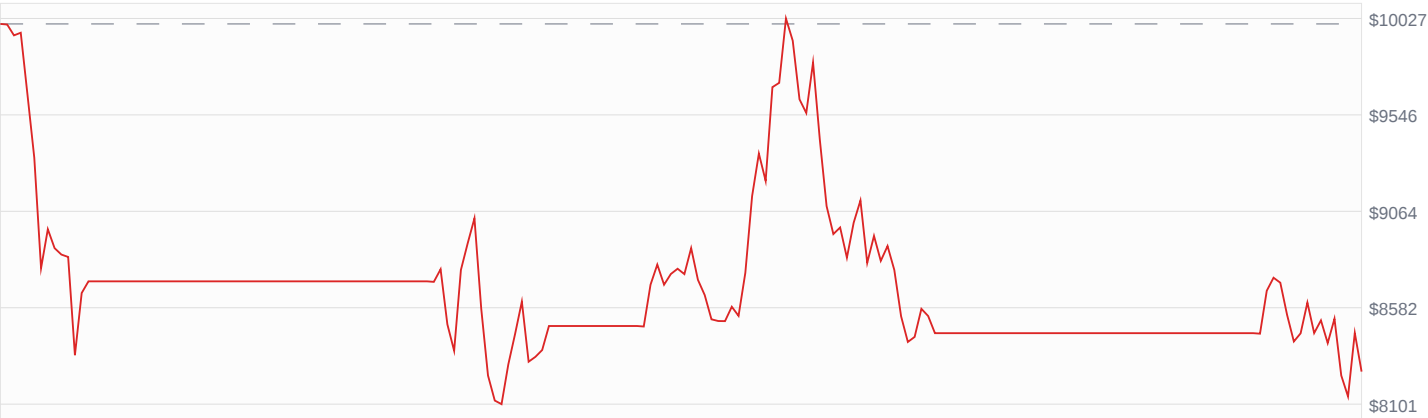




Backtest #35398 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum strategy on LINK/USD failed catastrophically, registering a -17.39% ROI with zero winning trades and a severe 18.94% drawdown across merely four transactions. Such a small sample size renders the Sharpe ratio of -0.89 statistically insignificant and offers no reliable confidence for live deployment. The complete lack of wins suggests the momentum thresholds are misaligned with current LINK volatility or the trend regime has shifted fundamentally. We must immediately pause execution, expand the lookback period, and run a fresh backtest with a minimum of 1,000 trades before reconsidering any live allocation.

ADDITIONAL METRICS

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