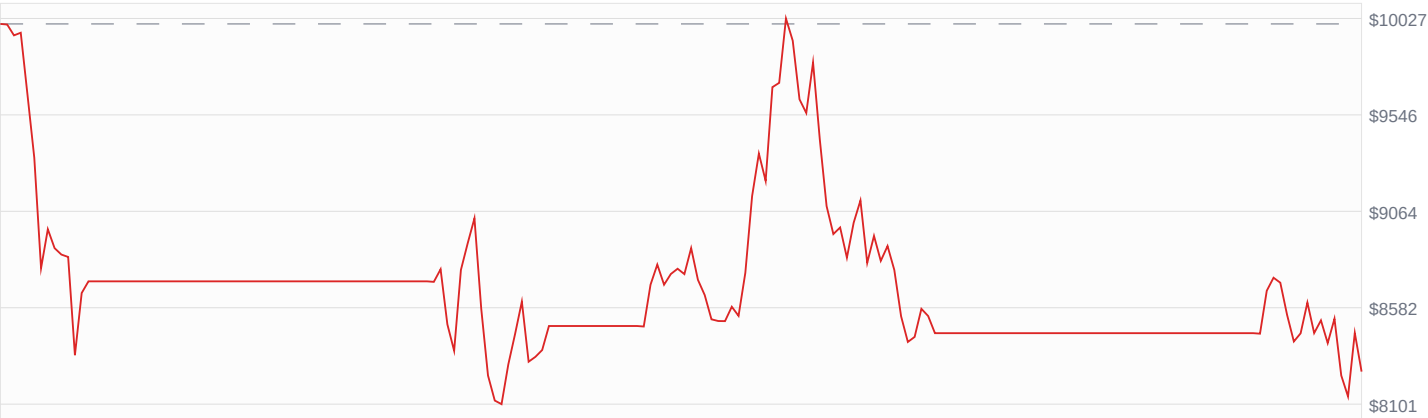




Backtest #38060 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy generated a negative ROI of -17.39% with a Sharpe ratio of -0.89, indicating consistent losses rather than profitable momentum. A 0.0% win rate across only four trades suggests the entry logic failed to capture any positive price action for LINK/USD. This extremely small sample size provides virtually no statistical confidence, making the results statistically insignificant and likely driven by random variance. The high maximum drawdown of 18.94% further confirms the lack of protective risk management in the current configuration. The immediate next step is to expand the backtesting window to at least one year of data to establish a statistically valid baseline before any parameter adjustment.

ADDITIONAL METRICS

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