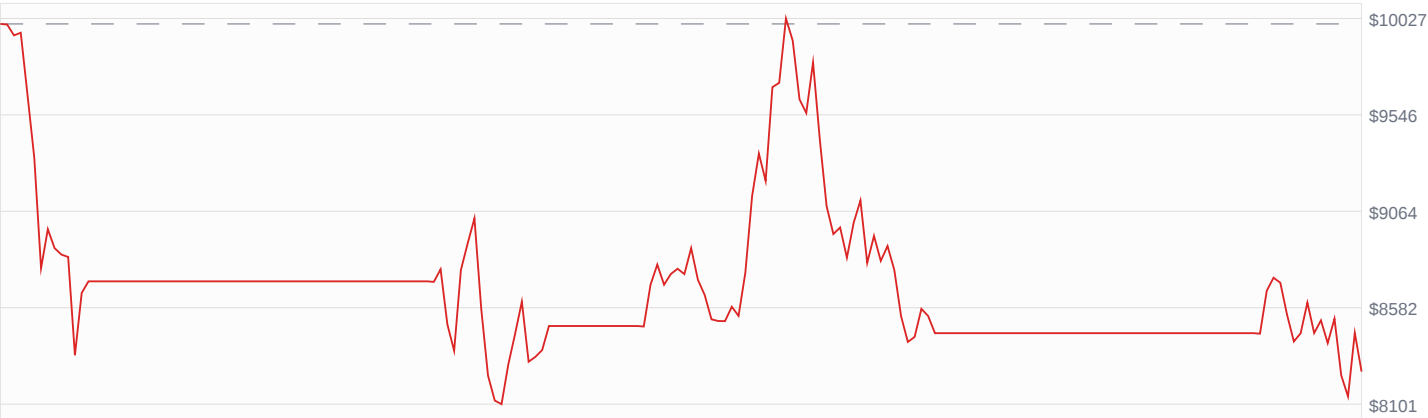




Backtest #38521 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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, recording zero wins and a severe drawdown despite a limited sample of four trades, which renders the negative Sharpe ratio statistically insignificant. The model likely overfit to micro-movements in a volatile asset without adequate volatility filters or position sizing controls to manage risk. Confidence in this result is near zero because the sample size is too small to establish any robust trend or mean reversion pattern. We must expand the backtest window to capture multiple market cycles and re-evaluate entry logic with stricter stop-loss parameters before deployment.

ADDITIONAL METRICS

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