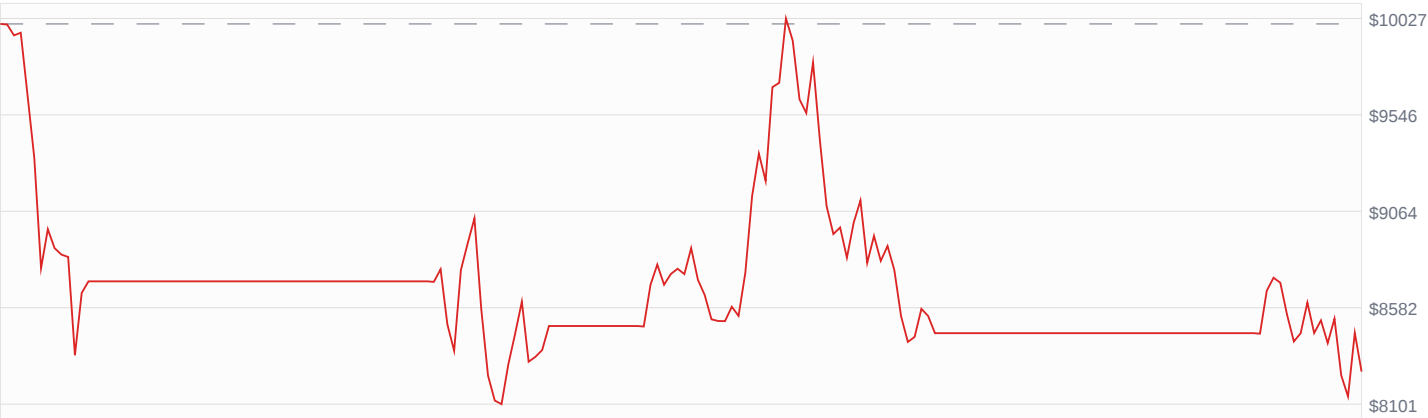




Backtest #46192 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum strategy failed decisively with a -17.39% ROI and negative Sharpe ratio. Zero wins across four trades indicate the signal logic is fundamentally misaligned with current market conditions. Statistical confidence is negligible due to the tiny sample size, rendering the -18.94% drawdown an unreliable predictor of long-term risk. The system likely suffers from high transaction costs or poor entry timing. Re-optimize momentum thresholds or pivot to mean-reversion signals before deploying more capital.

ADDITIONAL METRICS

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