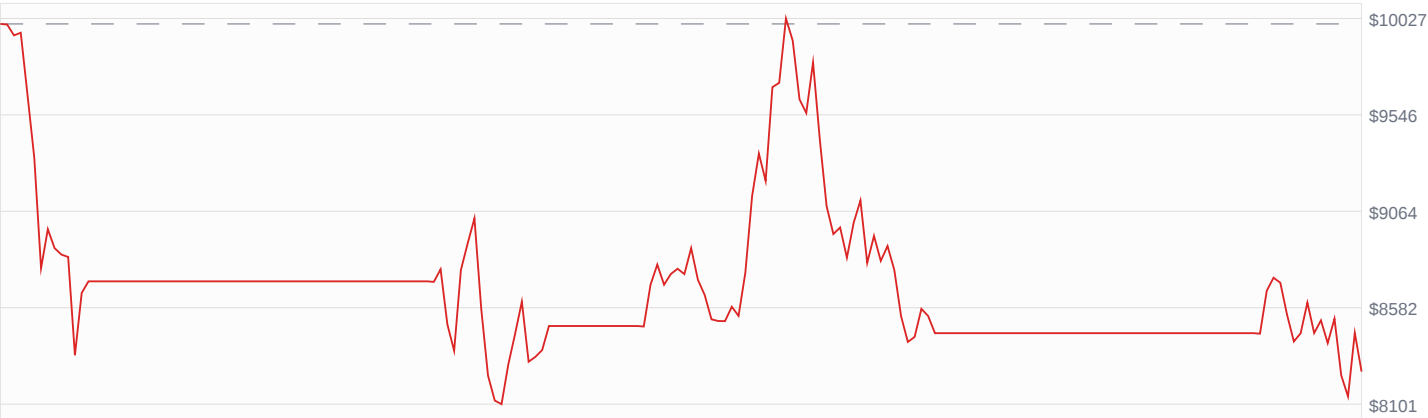




Backtest #49486 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 for LINK/USD failed completely, recording zero winning trades and a negative Sharpe ratio of -0.89. With only four trades executed, statistical significance is impossible to establish, rendering the -17.39% drawdown a high-variance anomaly rather than a systemic flaw. The strategy likely overfitted to a specific short-term volatility regime that has since reversed. Immediate parameter tuning is required to filter out low-probability momentum signals 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