



Backtest #51183 · 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 backtest failed completely with zero winning trades and a negative Sharpe, indicating the strategy is fundamentally misaligned with current volatility or data regimes. Such a sample size of four trades yields no statistical confidence and renders the sharp drawdown of 18.94% unrepresentative of long-term risk. The strategy likely overfits to short-term noise rather than capturing sustainable alpha in the LINK market. You must adjust entry filters or reduce position sizing before live deployment to avoid rapid capital erosion.

ADDITIONAL METRICS

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