



Backtest #35326 · 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, registering a -17.39% ROI with a zero win rate and no successful trades executed. Such a small sample size of four trades renders statistical significance impossible, leaving the Sharpe ratio of -0.89 and -18.94% drawdown as outliers rather than reliable trend indicators. The algorithm likely struggled with volatility expansion or false breakout signals on this specific pair without sufficient filtering. Immediate next steps involve pausing live deployment, increasing the minimum trade duration filter, and re-running a walk-forward analysis to validate robustness before any future consideration.

ADDITIONAL METRICS

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