



Backtest #35847 · 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 winning trades and a negative Sharpe ratio, indicating the momentum signals were consistently wrong. With only four trades in the sample, the statistical confidence is negligible and the drawdown is likely an outlier rather than a systemic flaw. The strategy overfitted to a specific market regime that has since reversed, leaving the algorithm unprepared for current volatility. We must discard the current parameters and retrain the model on a broader dataset spanning multiple bull and bear cycles to validate robustness.

ADDITIONAL METRICS

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