



Backtest #38059 · 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, recording zero wins and a -17.39% return on a sample of only four trades. The -0.89 Sharpe ratio and 18.94% drawdown indicate severe underperformance relative to risk, driven by likely whipsaw losses in a range-bound market. Such a tiny sample size provides no statistical confidence for live deployment and exposes the account to unacceptable volatility. The approach requires immediate parameter tuning to filter out low-volatility regimes or a complete pivot to trend-following logic. Re-running the backtest with tighter entry filters or a longer time frame is the necessary next step before considering live allocation.

ADDITIONAL METRICS

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