



Backtest #39274 · 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 failed catastrophically on LINK/USD, recording zero winning trades and a -17.39% ROI across only four transactions. The negative Sharpe ratio of -0.89 and an 18.94% maximum drawdown indicate the model is currently misaligned with market volatility rather than capturing momentum. With such a small sample size, any statistical conclusion is highly unreliable, suggesting the strategy requires recalibration of entry thresholds or a longer observation period. We must pause deployment on this parameter set and retest with filtered volatility conditions before considering further optimization.

ADDITIONAL METRICS

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