



Backtest #52890 · 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 on LINK/USD with a -17.4% ROI and zero wins, indicating a complete inability to capture the asset's recent volatility. With only four trades, the statistical sample is too small to confirm a systemic flaw rather than random noise. The negative Sharpe ratio and 19% drawdown suggest the momentum thresholds are misaligned with current market regimes. We must widen the lookback period or add a volatility filter to avoid false breakouts before re-evaluating.

ADDITIONAL METRICS

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