



Backtest #32847 · 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

This backtest for LINK/USD under the TS-Momentum strategy reveals a complete failure, with zero winning trades and a negative Sharpe ratio of -0.89. Only four trades occurred during the 24/7 simulation, which is statistically insufficient to generate any reliable confidence in the strategy's viability. The severe drawdown of 18.94% combined with the 17.39% capital loss indicates that momentum thresholds are either misaligned with current volatility or the sample period was too short to be representative. Consequently, the strategy cannot be deployed without significant parameter adjustments or a longer historical validation period. The immediate next step is to backtest alternative momentum windows and tighter stop-loss configurations to

ADDITIONAL METRICS

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