



Backtest #32848 · 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 Crypto strategy on LINK/USD failed catastrophically with a 0% win rate and a negative Sharpe ratio, suggesting the momentum logic is fundamentally misaligned with current market regimes. Only four trades occurred, which creates insufficient statistical power to distinguish between bad execution and a regime failure, rendering the results highly unreliable. The maximum drawdown of 18.94% indicates severe capital erosion during a brief period, confirming the strategy lacks adequate protection in this specific timeframe. We must widen the backtest scope to include more recent data points or pivot to a different time interval to validate whether the strategy logic itself is flawed. Until we achieve a minimum of fifty

ADDITIONAL METRICS

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