



Backtest #37263 · 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 backtest on LINK/USD failed completely, recording zero winning trades and a negative Sharpe ratio of -0.89. With only four total trades, the statistical sample size is insufficient to validate any pattern, rendering the -17.39% drawdown highly noise rather than a structural flaw. The strategy likely suffered from overfitting to a specific short-term volatility regime that no longer exists. We must increase the simulation to at least one thousand trades across multiple market cycles to establish statistical confidence.

ADDITIONAL METRICS

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