



Backtest #52837 · 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 LINK/USD TS-Momentum backtest failed completely with a zero percent win rate across only four trades, rendering the statistical results unreliable. A negative Sharpe ratio of -0.89 combined with an 18.94 percent maximum drawdown indicates the strategy consistently missed momentum shifts rather than capturing them. Such a small sample size precludes any meaningful probability assessment of future performance or risk exposure. The bot must be reconfigured to include stricter volatility filters or longer entry confirmations before live deployment.

ADDITIONAL METRICS

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