



Backtest #52891 · 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 failed completely on LINK/USD, recording zero winning trades and a negative Sharpe ratio amidst a 19% drawdown. With only four trades executed, the sample size is too small to draw statistical conclusions, rendering the results statistically insignificant. The strategy likely suffered from overfitting to a specific momentum regime that did not exist during this testing window. A concrete next step is to re-run the backtest with a wider lookback period and tighter stop-loss logic to filter out low-probability momentum bursts.

ADDITIONAL METRICS

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