



Backtest #52433 · 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 entirely, registering zero winning trades and a catastrophic 18.94% drawdown on only four transactions. Such a low trade count renders the statistical sample insignificant, making any performance metrics unreliable and lacking confidence intervals. The strategy clearly underperformed during this specific volatility regime, suggesting the momentum parameters were too aggressive for current market conditions. We must immediately widen the test window and reduce position sizing before deploying capital live.

ADDITIONAL METRICS

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