



Backtest #27582 · 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 strategy lost 17.39% with a -0.89 Sharpe and 0% win rate across four trades, indicating structural failure rather than variance. A 0% win rate with only four samples is statistically meaningless; any confidence metric here is an illusion. The 18.94% drawdown closely matches the total loss, confirming a one-way bleed without meaningful pullbacks or corrections. This is a broken signal, not a bad run. Next step: kill the bot and audit the signal manifest for logic errors or look-ahead bias before any further testing.

ADDITIONAL METRICS

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