



Backtest #28742 · 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 suffered a catastrophic failure with a zero percent win rate across only four trades, indicating a lack of statistical validity. The negative Sharpe ratio and eighteen percent drawdown confirm that the momentum signals failed to capture the asset's price action effectively. With such a small sample size, we cannot attribute these results to market conditions rather than flawed logic or overfitting. Further refinement of entry triggers is essential before any additional capital is risked in live markets.

ADDITIONAL METRICS

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