



Backtest #29033 · 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

This backtest reveals a catastrophic failure with a zero win rate and seventeen percent loss across only four trades, rendering all metrics statistically meaningless. The high drawdown and negative Sharpe ratio indicate severe execution risk or flawed logic rather than mere bad luck. You must increase the sample size immediately; a single week of data cannot validate any momentum hypothesis. Focus on debugging the entry signal logic before deploying further capital to avoid compounding errors.

ADDITIONAL METRICS

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