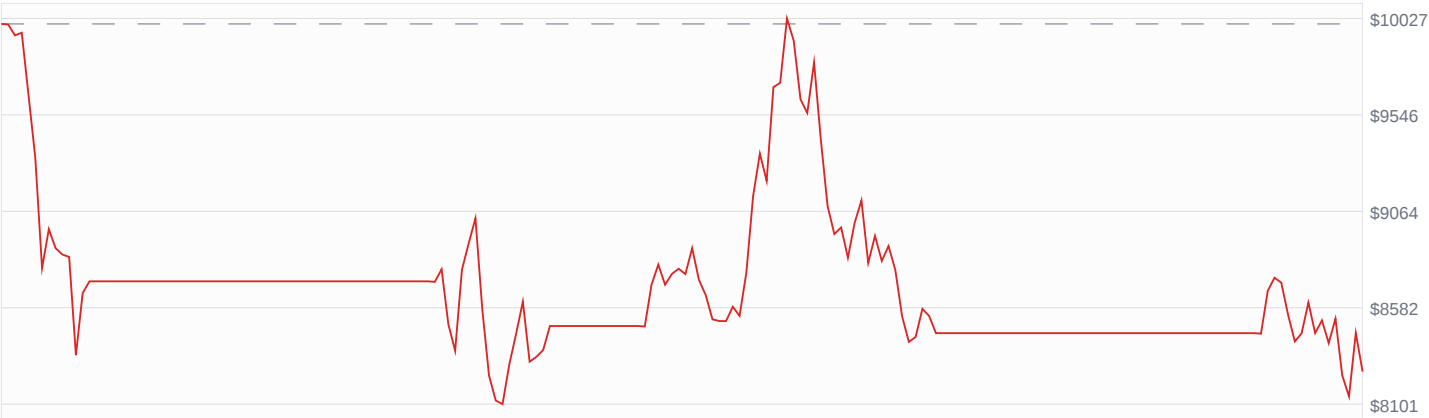




Backtest #29632 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 failed catastrophically with zero wins and a seventeen percent loss, rendering the Sharpe ratio of negative point eight nine meaningless for live deployment. A sample size of four trades offers no statistical confidence to validate the momentum logic, suggesting the model is likely overfit or structurally flawed. The eighteen percent drawdown indicates severe risk of ruin before any potential recovery, making the current risk parameters unacceptable. You must discard this iteration immediately and audit the signal generation code for logical errors rather than tweaking parameters.

ADDITIONAL METRICS

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