



Backtest #29633 · 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 strategy failed catastrophically, bleeding 17.39% with zero wins across four trades. The negative Sharpe of -0.89 and 19% drawdown confirm structural inefficiency, not random noise. While the sample size is too small for high statistical confidence, the total wipeout rate signals immediate logic failure. Abandon this momentum approach for Link and pivot to mean reversion filters to reduce false breakouts.

ADDITIONAL METRICS

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