



Backtest #29634 · 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 is fundamentally broken with a zero percent win rate and eighteen percent drawdown on only four trades. This tiny sample size renders any statistical confidence meaningless, suggesting the model is failing to identify valid entry signals. The negative Sharpe ratio confirms that risk-adjusted returns are poor, draining capital faster than it grows. You must immediately halt live deployment and debug the signal generation logic before considering any further optimization.

ADDITIONAL METRICS

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