



Backtest #29740 · 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 a zero percent win rate across only four trades, yielding a negative seventeen point three nine percent return. Such a microscopic sample size renders the negative Sharpe ratio of minus eight point nine meaningless for statistical confidence. The eighteen point nine four percent max drawdown confirms severe risk exposure without any offsetting gains to justify it. This auto-generated momentum model is structurally broken for the current market regime and must be decommissioned immediately. The next step is to re-engineer the signal logic to reduce trade frequency and enforce stricter entry filters.

ADDITIONAL METRICS

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