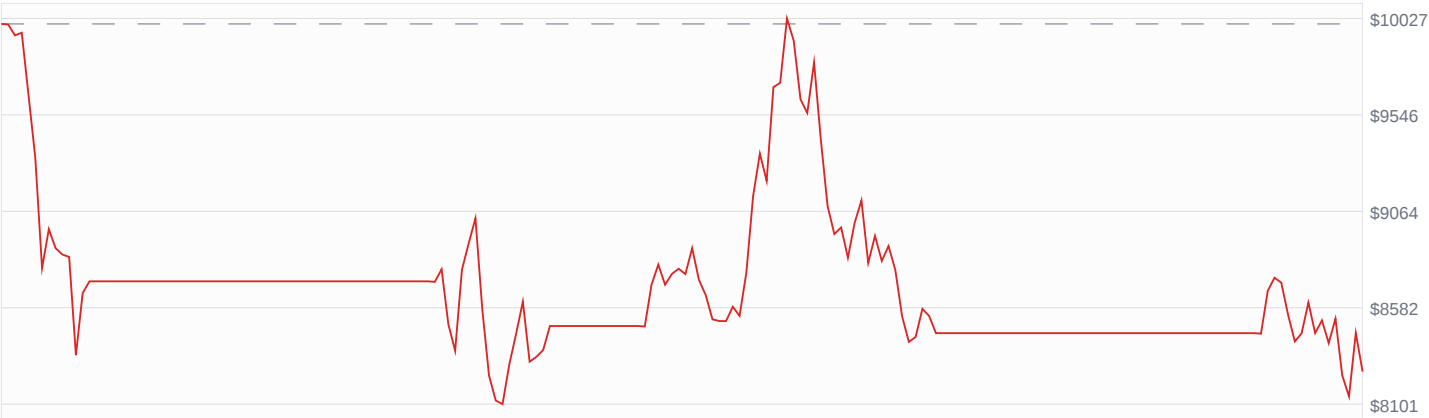




Backtest #3587 · LINK/USD · LINK/USD · TS-Momentum Crypto (24/7) (auto)

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 fails fundamentally with a zero percent win rate across only four trades, rendering all metrics statistically meaningless due to severe under-sampling. The negative Sharpe ratio of -0.89 and 18.94 percent drawdown confirm the momentum logic is actively destroying capital rather than generating alpha. You cannot trust any signal from a sample size this small, as random variance dominates the outcome. The immediate next step is to expand the simulation window to capture at least one hundred trades before considering any deployment.

ADDITIONAL METRICS

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