



Backtest #39918 · 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 suffered a 17.39% loss with a negative Sharpe ratio of -0.89, indicating poor risk-adjusted performance. A 0% win rate across four trades suggests the momentum signals consistently failed to capture profit, resulting in an 18.94% drawdown. With only four trades, the sample size is statistically insignificant, so these results do not provide reliable confidence in the model's long-term viability. The core issue is likely excessive noise in the 24/7 crypto environment overwhelming the signal logic. Re-evaluate the entry filters to require stronger trend confirmation before execution.

ADDITIONAL METRICS

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