



Backtest #27958 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest is a loss: UNI/USD lost 22.93% with a Sharpe of -0.83 and a 37.56% drawdown on only four trades. The 25% win rate is statistically uninformative given such a tiny sample. The strategy appears to have missed the prevailing trend and suffered large losses on each losing leg. A concrete next step is to retest on a longer period with more signals, or to redesign the entry logic entirely.

ADDITIONAL METRICS

CAGR	-22.93%
Sortino Ratio	-0.54
Turnover	6.45x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$7709.69