



Backtest #29850 · 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

The strategy suffers from critical overfitting with only four trades, rendering statistical metrics like the negative Sharpe ratio and twenty-five percent win rate unreliable for forecasting. A thirty-seven percent maximum drawdown against a twenty-two percent loss indicates severe capital erosion without adequate risk controls or diversification across market regimes. The tiny sample size precludes meaningful confidence in the signal logic, suggesting the results are likely noise rather than alpha. Immediate action should focus on expanding the backtest window to include at least five hundred trades to validate edge robustness before any live deployment.

ADDITIONAL METRICS

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