



Backtest #8278 · 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 suffered a catastrophic -22.93% loss with a 37.56% drawdown, driven by a dismal 25% win rate and only four total trades. The negative Sharpe ratio of -0.83 confirms the returns are statistically noise rather than skill. With such a tiny sample size, the results lack any meaningful confidence or generalizability. You must increase trade volume significantly to validate the signal logic before deploying capital.

ADDITIONAL METRICS

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