



Backtest #41165 · 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 UNI/USD TS-Momentum strategy failed catastrophically, generating a -22.93% return with a negative Sharpe ratio of -0.83. With only four trades executed, the statistical sample size is insufficient to validate any pattern or confirm the strategy's robustness. The 25.0% win rate and 37.56% maximum drawdown indicate severe risk of ruin and a complete inability to capture upside while surviving downturns. Increasing the historical backtest horizon to include full market cycles is the mandatory next step to filter out noise and identify genuine alpha. This result currently offers no actionable edge for 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