



Backtest #51902 · 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 TS-Momentum strategy on UNI/USD failed decisively, generating a -22.93% return with a Sharpe ratio of -0.83 and only a 25% win rate across four trades. Such a small sample size lacks statistical significance, rendering any performance conclusion unreliable until the trade frequency increases. The severe 37.56% drawdown indicates the momentum logic is poorly calibrated for current volatility or lacks adequate stop-loss protection. Future iterations must filter for higher liquidity regimes or incorporate volume confirmation before entering positions. Please re-run the backtest with adjusted entry filters to validate strategy viability.

ADDITIONAL METRICS

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