



Backtest #52895 · 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 Crypto strategy on UNI/USD failed catastrophically, delivering -22.93% returns with a negative Sharpe ratio of -0.83. A mere 4 trades and a 25% win rate indicate severe statistical insignificance, rendering the observed performance unreliable. The 37.56% drawdown suggests the momentum logic completely misread the asset's recent volatility regime. Consequently, this approach is not yet viable for live deployment without substantial parameter refinement.

ADDITIONAL METRICS

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