



Backtest #27086 · 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 backtest for UNI/USD with the TS-Momentum Crypto strategy is deeply unconvincing and, frankly, a loss. A -22.93% ROI paired with a -0.83 Sharpe ratio signals a strategy that not only failed to generate alpha but significantly eroded capital at a pace that exceeds its risk-adjusted compensation. The 25% win rate is abysmal, suggesting the momentum signals are consistently catching falling knives or whipsaws in a choppy market, while the 37.56% max drawdown exposes the portfolio to catastrophic risk that no rational institutional mandate would tolerate. Critically, a sample size of only four trades offers virtually zero statistical confidence; this is anecdotal noise, not a robust signal, meaning the poor performance could

ADDITIONAL METRICS

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