



Backtest #29042 · 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 backtest reveals a critically flawed strategy with a -22.93% ROI and -0.83 Sharpe ratio, indicating severe risk-adjusted underperformance. The 37.56% max drawdown is unsustainable for institutional capital, while the abysmal 25% win rate suggests poor signal generation logic. With only four total trades, the statistical sample is too small to establish meaningful confidence or distinguish between alpha and random variance. The strategy exhibits high volatility without consistent edge, making it unsuitable for live deployment in its current form. Immediate next step is to expand the sample size significantly and re-evaluate entry logic to reduce false signals before further optimization.

ADDITIONAL METRICS

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