



Backtest #38798 · 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 momentum backtest failed catastrophically with a -22.93% ROI and a negative Sharpe ratio of -0.83, indicating the strategy consistently lost money during the simulation period. With only four trades executed, the results lack statistical significance, making the 25% win rate and 37.56% drawdown unreliable indicators of future performance. The strategy likely entered positions too late or exited too early during UNI's recent volatility, failing to capture any upside while amplifying downside risk. Given the tiny sample size, I recommend running a walk-forward analysis on extended historical data before deploying capital to validate if the logic holds across different market regimes.

ADDITIONAL METRICS

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