



Backtest #41163 · 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 TS-Momentum backtest failed to generate alpha, posting a -22.93% ROI with a negative Sharpe ratio of -0.83 across only four trades. Such a limited sample size yields insufficient statistical confidence to validate the strategy's robustness or reliability. The 25% win rate and a maximum drawdown of 37.56% indicate that the momentum logic is currently misaligned with current market volatility. Before re-deployment, we must expand the test window to capture varied market regimes and refine entry filters.

ADDITIONAL METRICS

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