



Backtest #49497 · 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 Crypto backtest shows a catastrophic -22.93% return driven by a mere 4 trades, rendering the -0.83 Sharpe ratio statistically insignificant. A 25% win rate coupled with a 37.56% drawdown indicates the strategy failed to capture the asset's volatility while suffering from severe underfitting due to the tiny sample size. Any conclusion about momentum efficacy is premature, and the -22.93% ROI suggests the entry logic was poorly calibrated for current market conditions. Before deploying capital, we must expand the lookback window and test on higher timeframes to verify if the signal logic holds beyond this single outlier period.

ADDITIONAL METRICS

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