



Backtest #46097 · 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 severely undercapitalized sample of four trades that statistically cannot support the observed -22.93% drawdown. The strategy failed to generate positive alpha, evidenced by a 25% win rate and a negative Sharpe ratio of -0.83, indicating systematic rather than random losses. With such limited data points, the current performance metrics lack the statistical power to validate the TS-Momentum logic for 24/7 deployment. The algorithm requires immediate parameter refinement to reduce exposure during high volatility periods or a fundamental rethink of the entry conditions.

ADDITIONAL METRICS

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