



Backtest #53878 · 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 strategy failed to generate alpha, delivering a -22.93% ROI with a Sharpe ratio of -0.83. A mere 4 trades provide insufficient statistical confidence to validate any edge, while the 37.56% drawdown indicates severe risk exposure. The strategy lacks robustness, suffering a 75% loss rate on executed positions during this specific market regime. We must reduce position sizing and implement tighter volatility filters before retesting this configuration.

ADDITIONAL METRICS

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