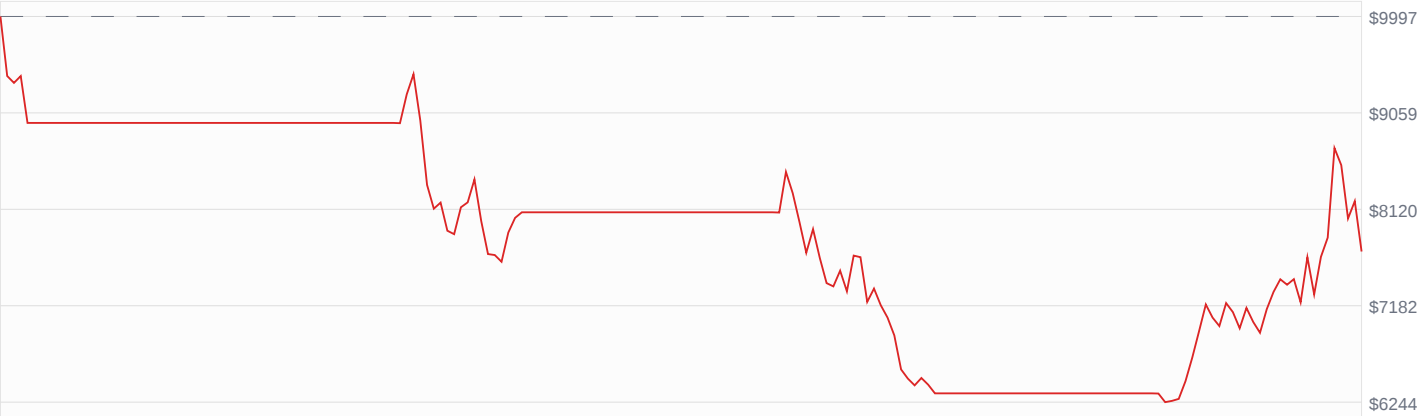




Backtest #32869 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

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 demonstrates severe underperformance with a -22.93% ROI and a negative Sharpe ratio of -0.83, indicating a strategy that lost money relative to risk-free benchmarks. A dismal 25% win rate across only four trades suggests the momentum logic failed to identify valid entry points during this specific sample period, while the 37.56% max drawdown highlights excessive volatility exposure. Statistical confidence in these results is low due to the minimal trade count, rendering the performance metrics unreliable predictors of future behavior without further data points. To improve robustness, we must expand the historical evaluation window and potentially adjust entry filters to avoid low-liquidity or choppy market

ADDITIONAL METRICS

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