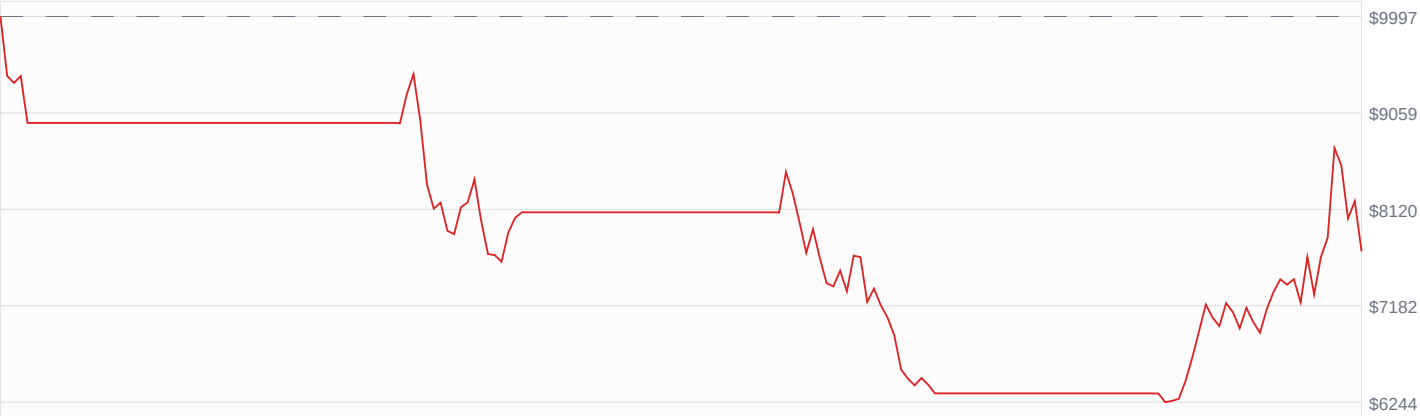




Backtest #35400 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

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 reveals a strategy failure, with a -22.93% ROI and a catastrophic 37.56% drawdown on a mere four trades. A 25% win rate and negative Sharpe ratio of -0.83 indicate that losses significantly outweighed gains, rendering the momentum signals statistically unreliable. Such a small sample size precludes any meaningful confidence interval, suggesting the results are likely noise rather than a structural flaw. The strategy failed to adapt to the asset's volatility, resulting in excessive capital erosion during a single adverse period. Before redeploying, the logic must be stress-tested with expanded parameters and larger datasets to validate its robustness.

ADDITIONAL METRICS

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