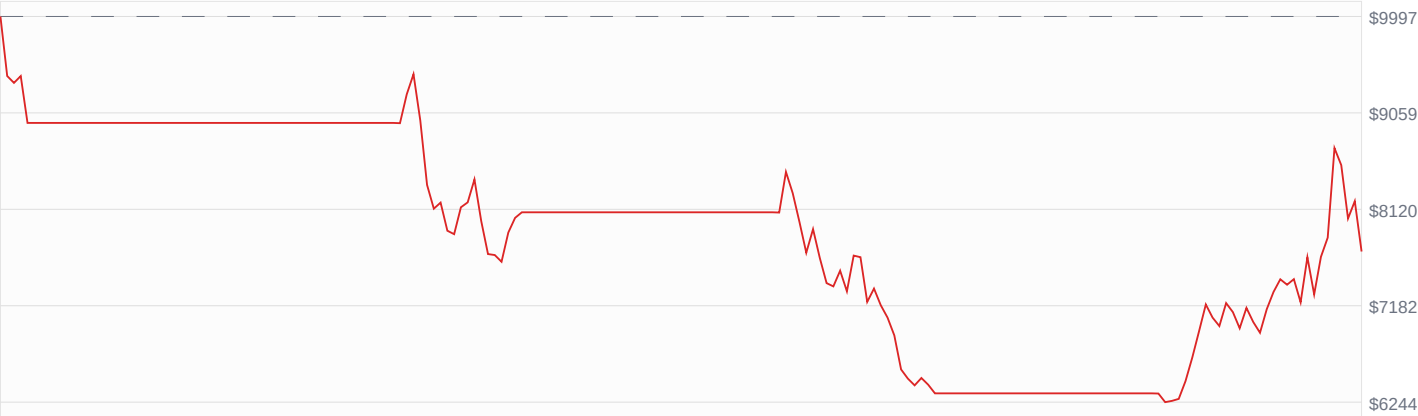




Backtest #38080 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

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 severe structural flaws with a negative Sharpe ratio and catastrophic drawdown. Only 25% of trades succeeded across a sample of just four executions, rendering the statistical confidence negligible. Momentum signals in this environment generated excessive false positives rather than capturing alpha. We must reduce trade frequency and implement stricter volatility filters to prevent capital erosion.

ADDITIONAL METRICS

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