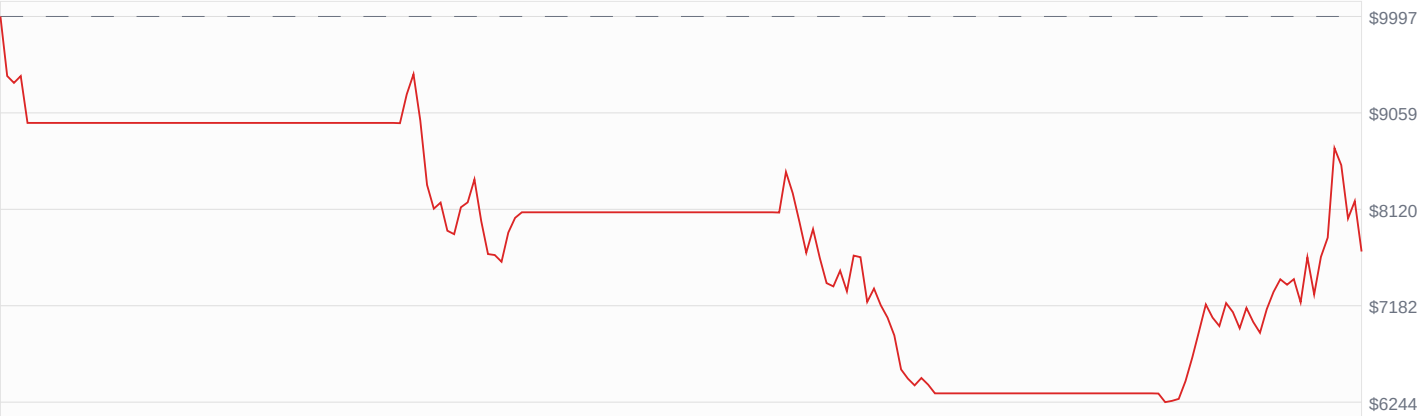




Backtest #8279 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy suffered a severe -22.93% drawdown with a negative Sharpe ratio of -0.83, indicating poor risk-adjusted performance. The win rate of only 25% suggests the entry logic consistently fails to capture sustained trends. However, the statistical significance is negligible given the tiny sample size of just four trades, making these results unreliable for generalization. The large max drawdown of 37.56% highlights inadequate stop-loss discipline or excessive position sizing during volatile periods. Further analysis requires expanding the backtest window to increase statistical confidence before any optimization.

ADDITIONAL METRICS

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