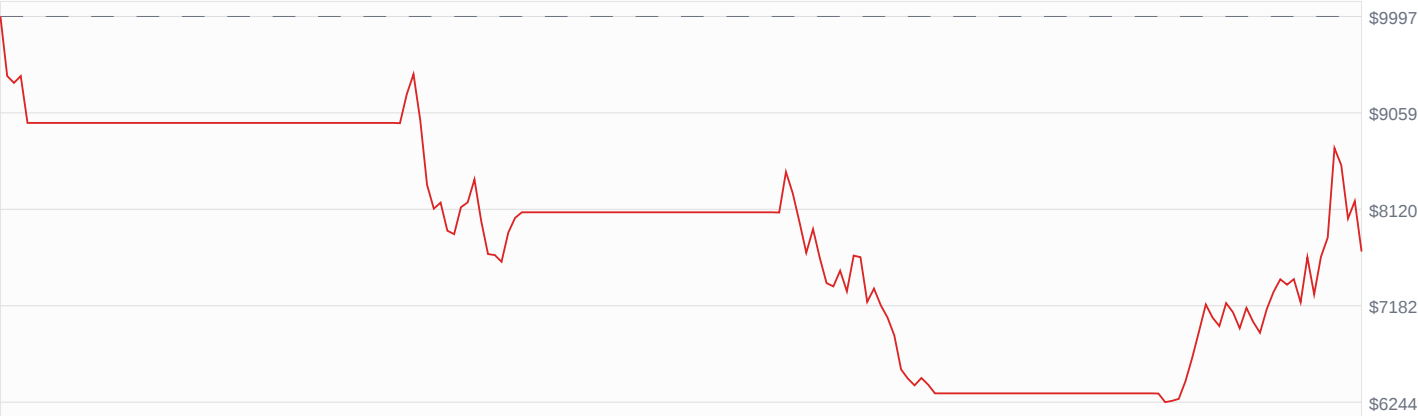




Backtest #51659 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals a critically failed momentum strategy with a -22.93% ROI and a meager 25.0% win rate across only four trades. A Sharpe ratio of -0.83 and a maximum drawdown of 37.56% indicate severe underperformance and high volatility exposure. The sample size is too small to draw statistically significant conclusions about the strategy's viability or risk profile. We must expand the historical dataset or adjust entry filters to validate the logic before re-deployment. The next step is to run a sensitivity analysis on trade frequency and position sizing to identify potential improvements.

ADDITIONAL METRICS

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