



Backtest #37274 · UNI/USD · UNI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.75%	1.40	50.0%	-15.85%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The UNI/USD TS-Momentum backtest shows a +35.75% ROI, yet the two-trade sample size creates statistically insignificant confidence for this 1.40 Sharpe ratio. A 15.85% maximum drawdown and exactly 50% win rate suggest high volatility sensitivity rather than a robust edge in the current market regime. The strategy likely overfit to specific entry conditions that are not reproducible with such limited execution history. We must expand the test window or adjust filters to generate enough data points before deploying live capital.

ADDITIONAL METRICS

CAGR	35.75%
Sortino Ratio	1.26
Turnover	5.36x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13575.25