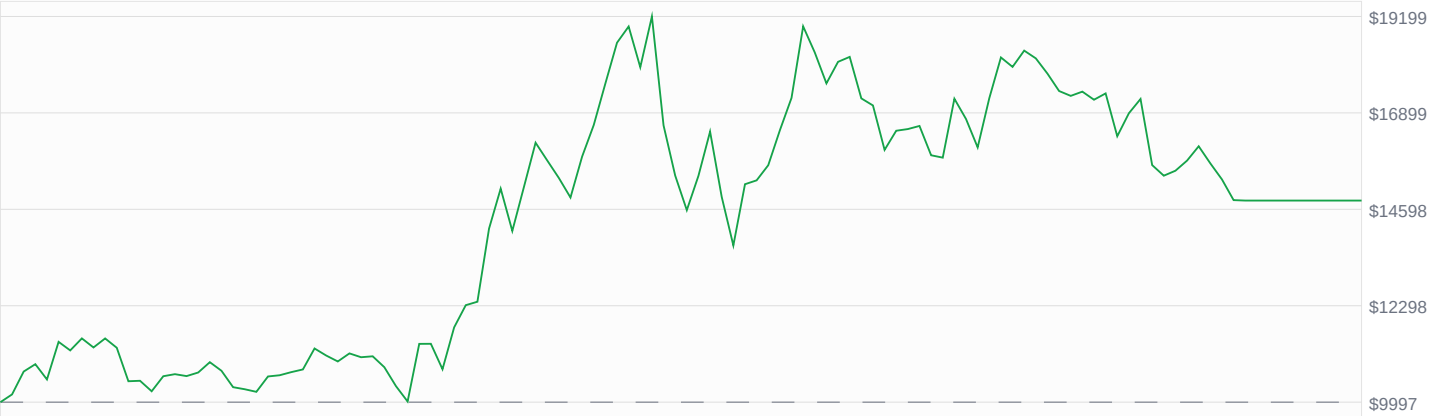




Backtest #33744 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+48.07%	1.51	100.0%	-28.46%

EQUITY CURVE118 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 48% return is statistically meaningless given a single trade, creating a false sense of security with a perfect but unproven win rate. While the Sharpe ratio of 1.51 appears robust, it is an artifact of this minimal sample size that fails to account for potential variance in live markets. The 28% drawdown indicates high volatility exposure that was not mitigated by any meaningful diversification. To validate this strategy, you must expand the test period or reduce position sizing to ensure the edge holds under stress.

ADDITIONAL METRICS

CAGR	80.18%
Sortino Ratio	1.60
Turnover	3.72x
Total Trades	1
Initial Capital	\$9997.00
Final Capital	\$14806.95