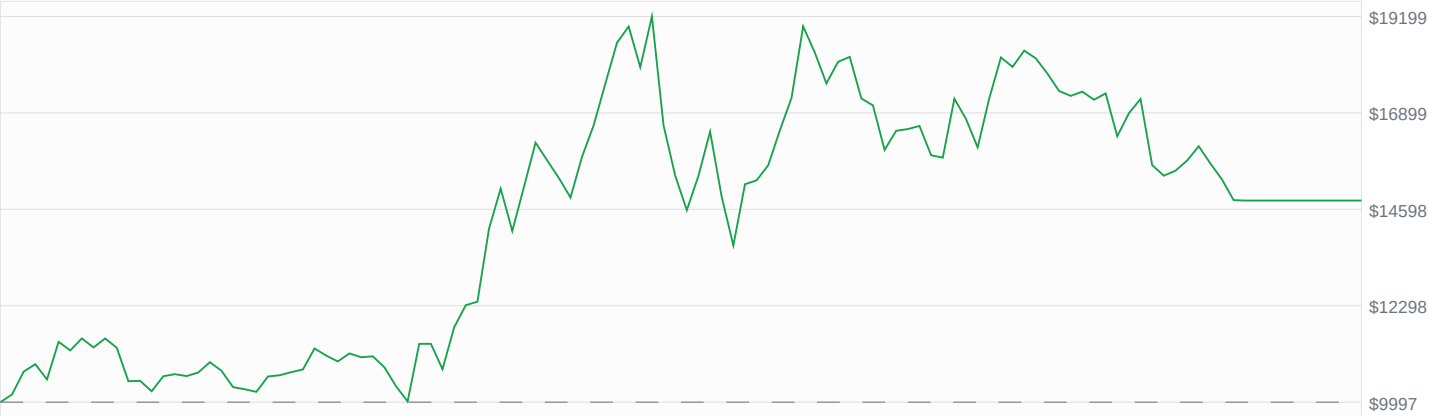




Backtest #45474 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest shows a 48.07% ROI on a single trade, but the 100% win rate is statistically meaningless without diversification. A maximum drawdown of 28.46% indicates high volatility exposure despite the positive return, and the Sharpe ratio of 1.51 lacks robustness with only one transaction. We must expand the sample size before drawing conclusions, as current data cannot support strategy reliability. The next step is to run a new simulation with adjusted entry thresholds to validate performance across multiple market cycles.

ADDITIONAL METRICS

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