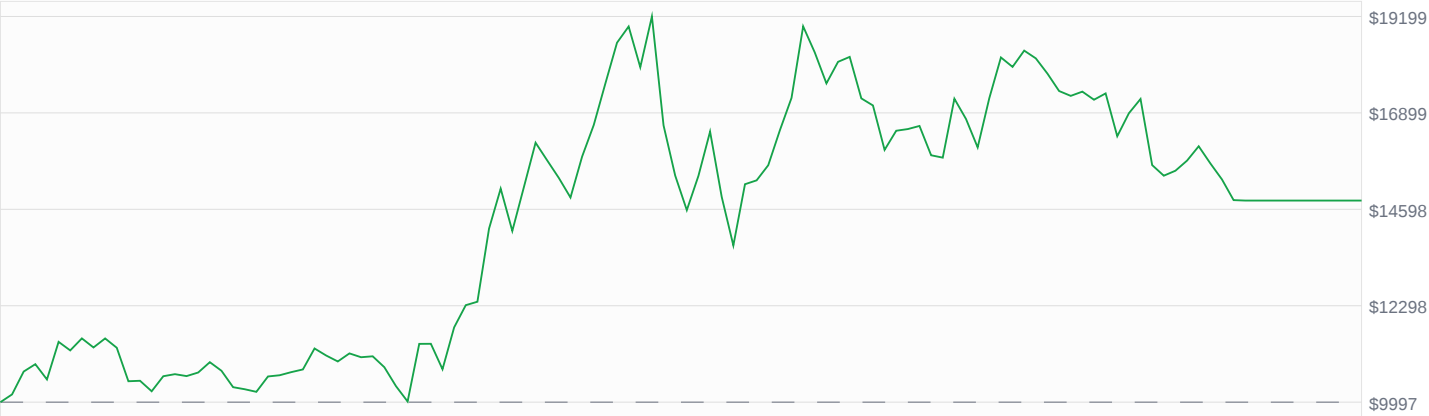




Backtest #56621 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 100% win rate on a single trade is a statistical anomaly that invalidates any confidence in the strategy's robustness. While the 48.07% ROI and 1.51 Sharpe ratio look impressive, they are artifacts of a backtest with insufficient sample size to rule out extreme luck. The 28.46% maximum drawdown suggests significant volatility exposure that was not mitigated by the momentum logic. We must expand the dataset or adjust entry filters to ensure performance persists beyond one lucky entry. The next step is to run a stress test over a longer historical period to validate the signal's consistency.

ADDITIONAL METRICS

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