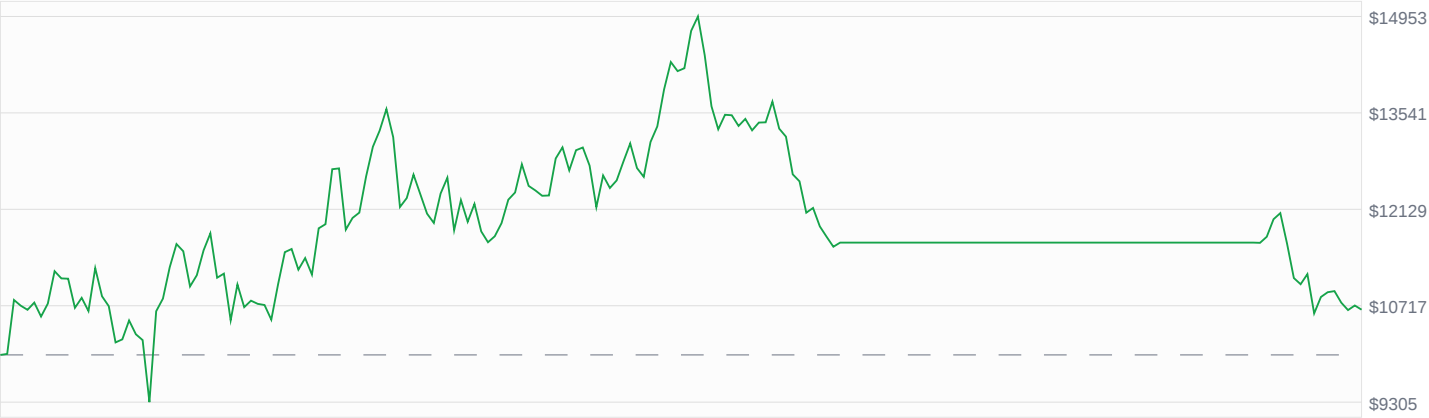




Backtest #52449 · SKY/USD · SKY/USD · TS-Momentum Crypto (24/7) (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +6.56% | 0.40   | 50.0%    | -29.08%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SKY/USD TS-Momentum backtest shows a +6.56% gain with a 50% win rate, but the 29.08% drawdown and 0.40 Sharpe indicate high volatility and weak risk-adjusted returns. With only two trades, the sample size is critically insufficient to validate the strategy's statistical reliability or stability. The lack of diversification and small trade count likely amplified single-event risk, leading to disproportionate losses. Before deploying capital, you must run a longer backtest on historical data to confirm consistency and reduce variance. This analysis serves for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 6.56%      |
| Sortino Ratio   | 0.34       |
| Turnover        | 4.39x      |
| Total Trades    | 2          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10659.36 |