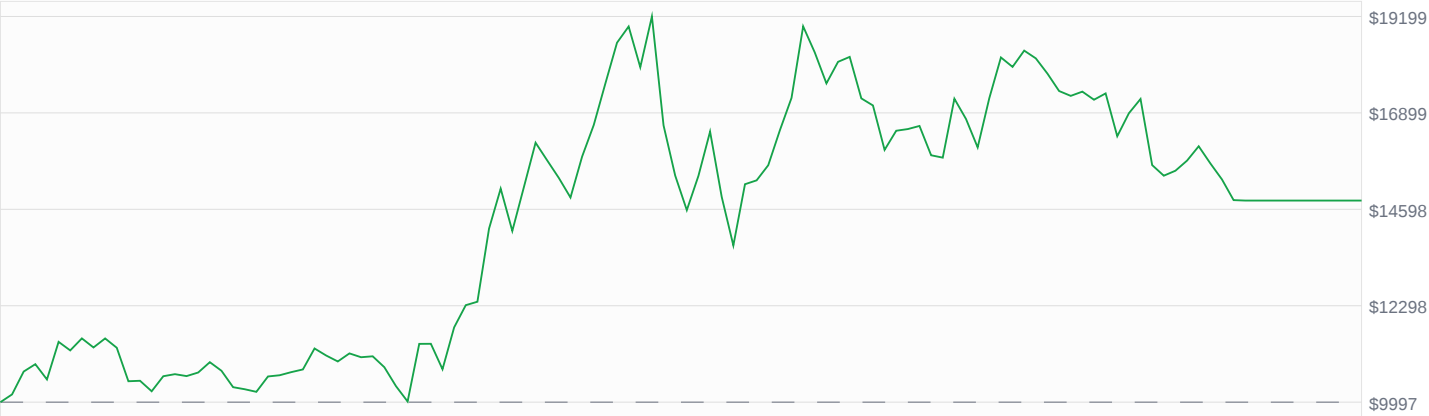




Backtest #33745 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 HYPE/USD momentum backtest shows a 48.07% ROI with a 1.51 Sharpe ratio, yet the strategy's 100% win rate is statistically meaningless given only one trade executed. A maximum drawdown of 28.46% reveals significant volatility exposure that the single successful trade did not capture, rendering the risk profile unverified. Without a larger sample size, these metrics lack institutional-grade confidence and may reflect overfitting to a specific market microstructure. The next step is to run a robustness analysis across multiple market regimes to validate performance beyond this isolated event.

ADDITIONAL METRICS

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