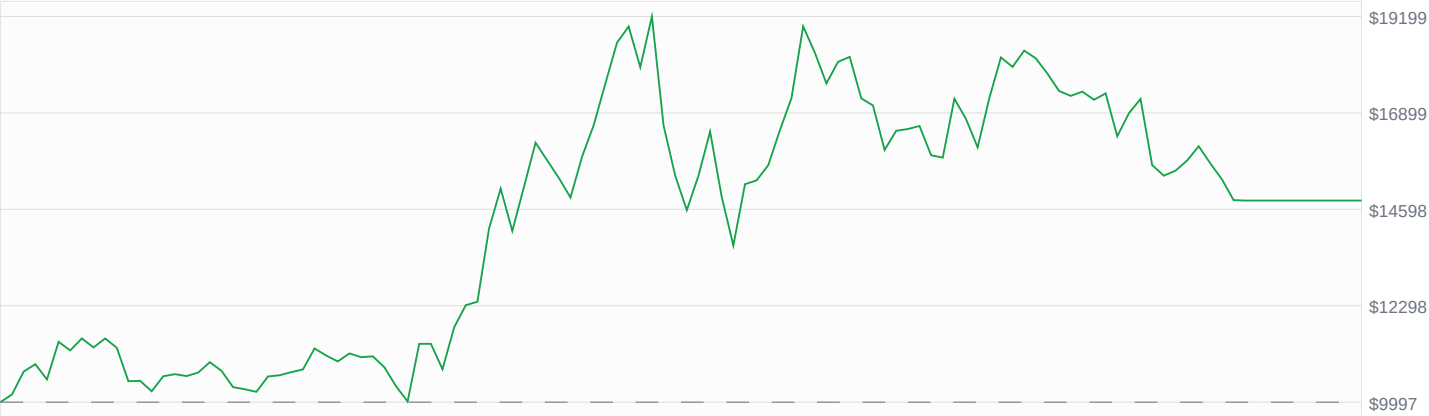




Backtest #37289 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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% ROI and perfect 100% win rate are statistically meaningless given only a single trade, rendering the 1.51 Sharpe ratio and 28% drawdown irrelevant for risk assessment. Such results lack any confidence interval, meaning the strategy could easily reverse to -48% with the next candle. A 24/7 momentum approach on HYPE/USD appears to have captured a massive outlier rather than a sustainable edge. You must expand the sample size by running a longer simulation or adjusting parameters to filter noise before deploying live capital. Treat this as a lucky anomaly until proven otherwise through rigorous stress testing.

ADDITIONAL METRICS

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