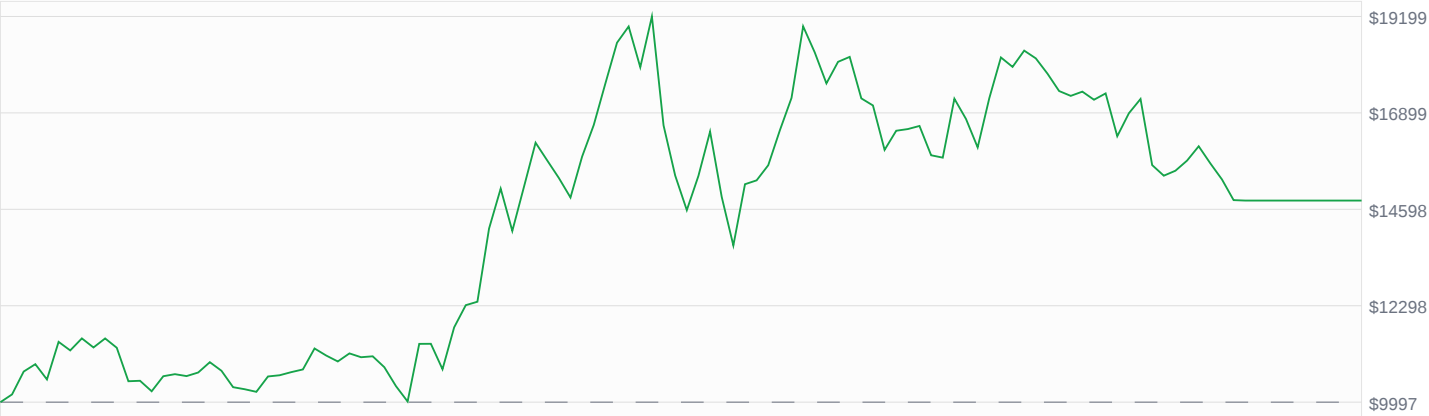




Backtest #38095 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum backtest shows a perfect 100% win rate with an 8% positive return, yet a single trade sample renders these metrics statistically meaningless and highly susceptible to overfitting. A 28.46% maximum drawdown on one position reveals extreme tail risk, indicating the strategy lacks robustness against adverse market conditions. The Sharpe ratio of 1.51 is deceptive without sufficient trade frequency to validate risk-adjusted performance over different market regimes. We must expand the test using walk-forward analysis across multiple crypto pairs to determine if this alpha is genuine or merely a data mining artifact.

ADDITIONAL METRICS

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