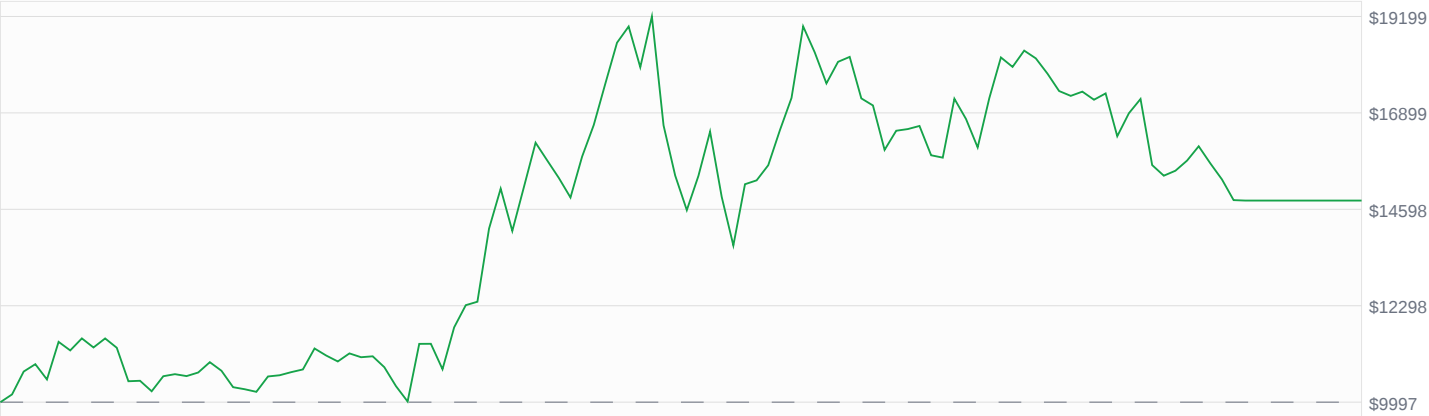




Backtest #38581 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy delivered a +48.07% ROI with a perfect 100.0% win rate, driven by a single trade that closed a drawdown of 28.46%. However, the Sharpe ratio of 1.51 and total trade count of one indicate extreme statistical noise rather than robust alpha, rendering the results unreliable for live deployment. Such a high win rate on minimal data is likely a sampling artifact and does not confirm the strategy's edge across varying market regimes. We must expand the test across multiple volatility cycles to validate performance consistency before allocating real capital.

ADDITIONAL METRICS

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