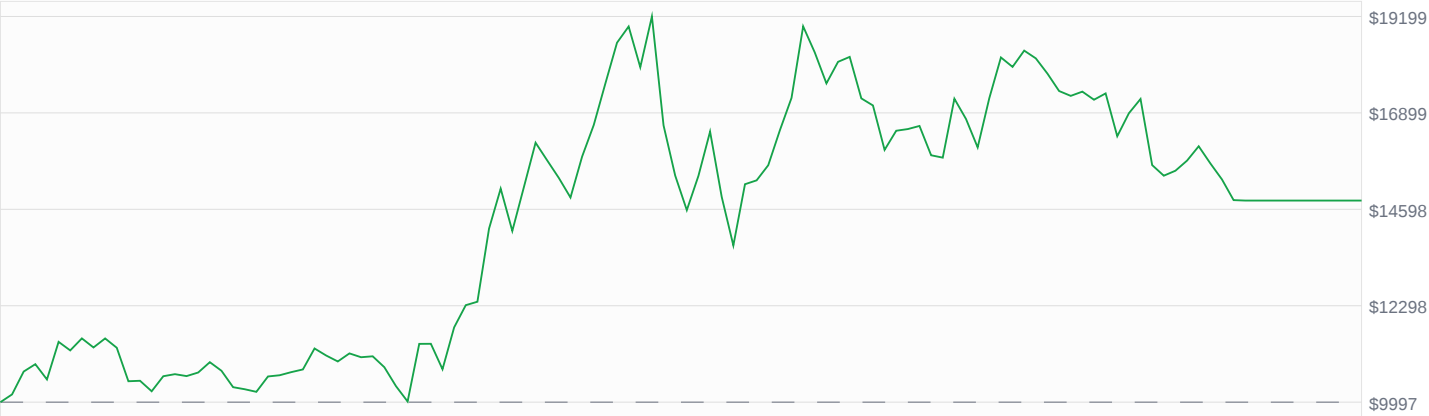




Backtest #51313 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 48.07% gain on a single trade, but the 100% win rate and 28.46% drawdown are statistically meaningless given the sample size of one trade. A solitary success cannot validate the strategy, as one loss could have wiped out all gains, making the Sharpe ratio of 1.51 unreliable. Without further historical data, it is impossible to confirm if the momentum logic actually captures alpha or merely benefited from a specific market anomaly. The next step is to expand the simulation period to include at least two years of data to assess stability across different market regimes.

ADDITIONAL METRICS

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