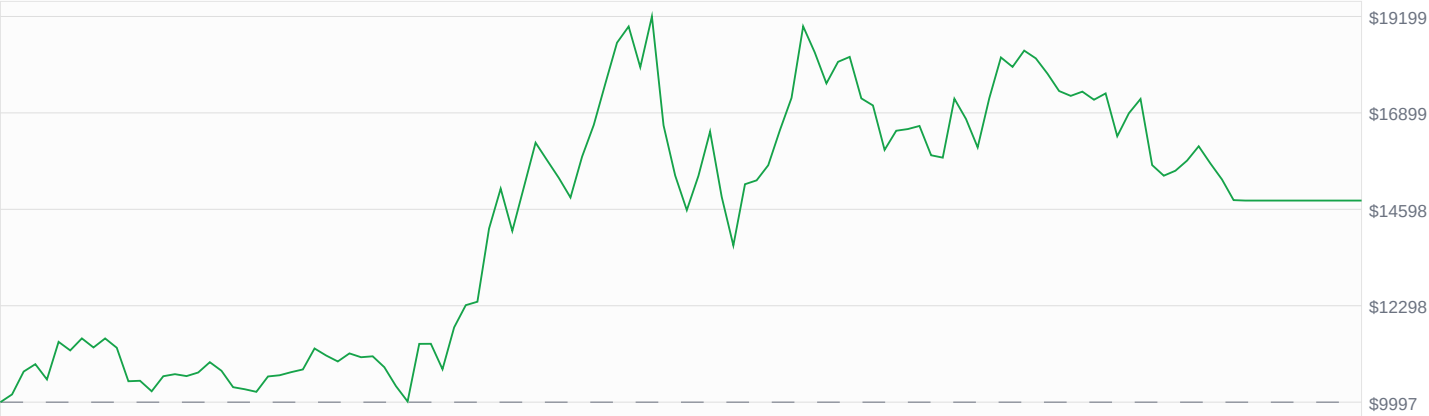




Backtest #57552 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy shows a 48.07% ROI with a perfect 100% win rate, yet this signal lacks statistical validity given only a single trade. A 28.46% drawdown on one position indicates extreme risk exposure rather than robust trend-following logic. The 1.51 Sharpe ratio appears misleadingly high because it is not calculated over a sufficient sample size to assess true consistency. Without multiple trades, the strategy cannot reliably distinguish between random luck and genuine market alpha. The immediate next step is to extend the backtest period or adjust entry thresholds to generate a statistically significant trade history.

ADDITIONAL METRICS

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