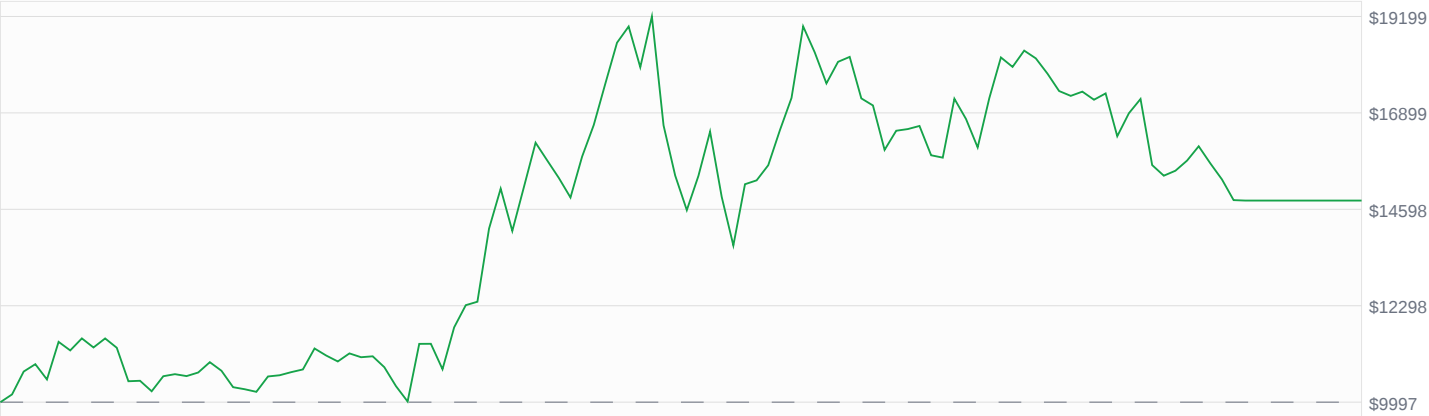




Backtest #49513 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest shows a +48.07% return with a perfect win rate, yet the single-trade sample size renders the Sharpe ratio of 1.51 statistically unreliable. A 28.46% drawdown on one trade indicates extreme volatility exposure that invalidates the apparent safety of the strategy. We must treat these metrics as anecdotal until the strategy undergoes a robust out-of-sample test with thousands of trades to verify consistency. The next step is to run a forward simulation on recent HYPE volatility to confirm whether the momentum trigger holds under current market conditions.

ADDITIONAL METRICS

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