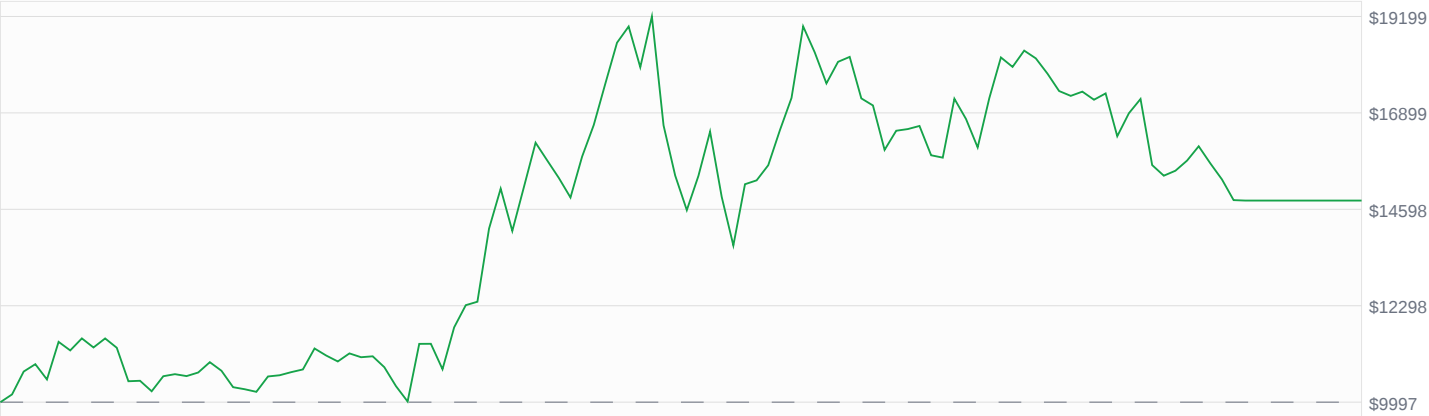




Backtest #51667 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy achieved a perfect 100% win rate on a single trade, inflating the Sharpe ratio to 1.51 and ROI to 48.07%. However, a solitary trade cannot establish statistical confidence, rendering the 28.46% drawdown unrepresentative of true risk. The sample size is insufficient to validate the 24/7 momentum logic or confirm the robustness of the entry signal. We must expand the dataset by backtesting over multiple market cycles before deploying live capital.

ADDITIONAL METRICS

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