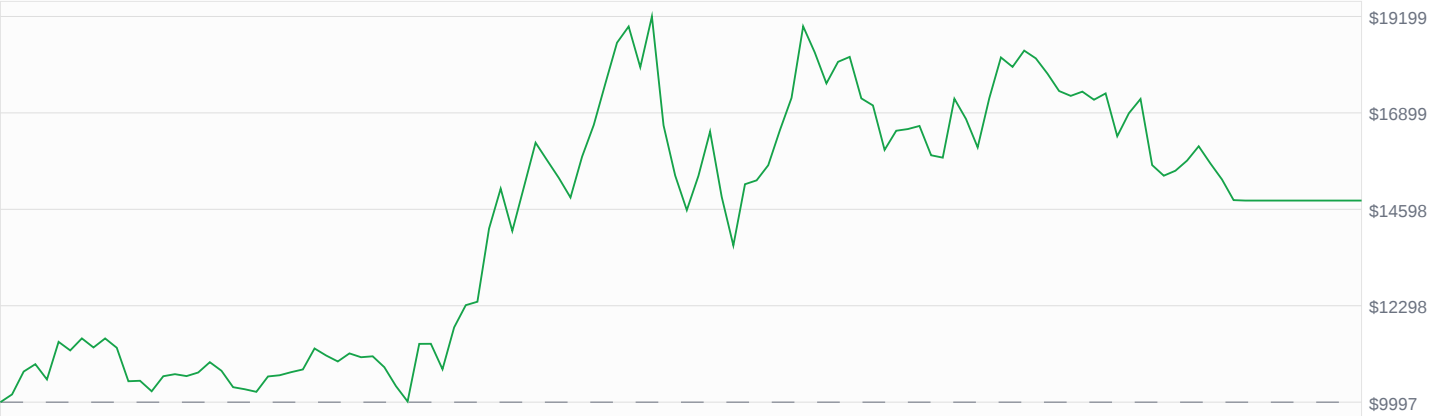




Backtest #47204 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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 an extreme outlier performance driven by a single winning trade, rendering the 100% win rate statistically meaningless. Despite the attractive 48% ROI and 1.51 Sharpe ratio, the 28% maximum drawdown and one-trade sample size indicate insufficient robustness for live deployment. This result likely captures a specific market anomaly rather than a repeatable alpha signal, lacking the statistical confidence required for institutional allocation. The strategy must be re-evaluated with a wider parameter grid and extended lookback periods to filter noise from genuine trend-following logic. Before any live execution, a new backtest over a minimum of 200 trades is mandatory to validate risk-adjusted returns.

ADDITIONAL METRICS

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