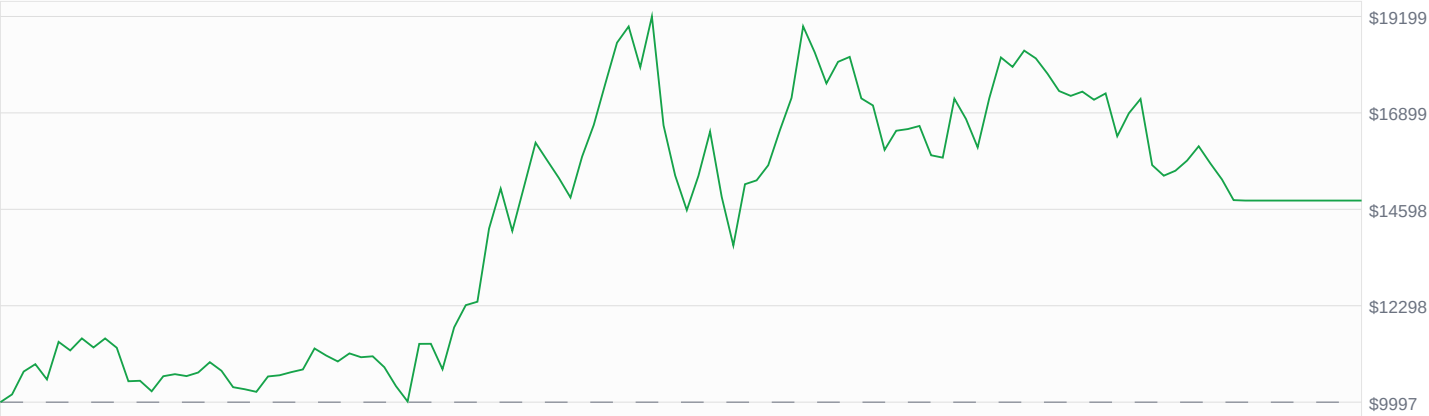




Backtest #35873 · HYPE/USD · HYPE/USD · TS-Momentum Crypto (24/7) (auto)

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% ROI and perfect win rate, but these metrics are statistically meaningless due to a single trade. A 28% drawdown from one position indicates extreme risk concentration rather than a robust strategy. The sample size is insufficient to validate the 1.51 Sharpe ratio or confirm any true alpha. We must expand the test window or adjust entry filters to generate a meaningful trade history before deployment.

ADDITIONAL METRICS

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