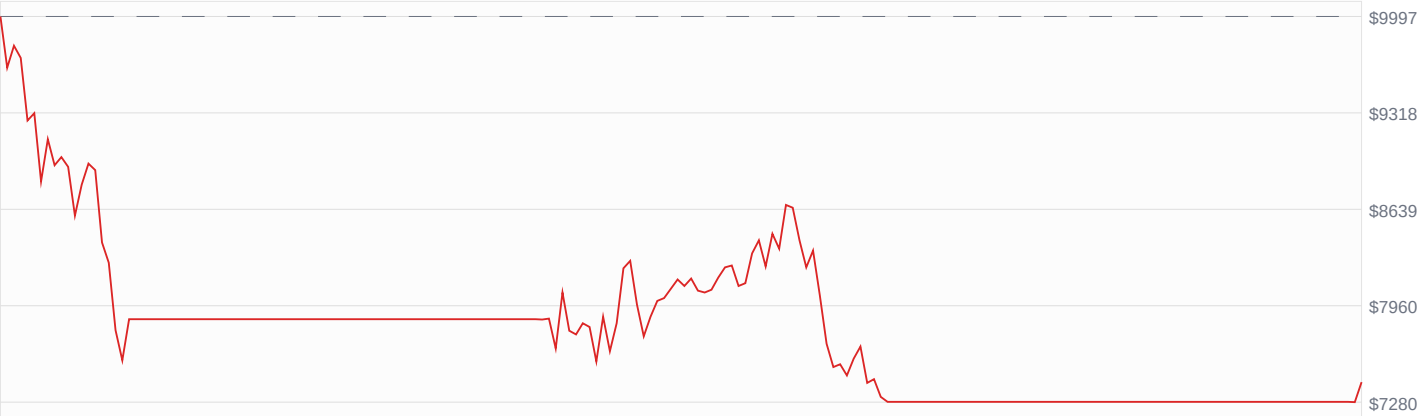




Backtest #29857 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-25.81%	-1.45	33.3%	-27.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SHIB/USD momentum strategy suffered a severe 25.81% drawdown with a negative Sharpe of -1.45, indicating poor risk-adjusted performance. A win rate of only 33.3% across just three trades lacks statistical significance to validate the underlying logic. The strategy failed to capture sustained trends, likely due to high volatility noise overwhelming the signal. Immediate parameter recalibration is required to filter out false breakouts in this asset class.

ADDITIONAL METRICS

CAGR	-25.81%
Sortino Ratio	-0.78
Turnover	4.77x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$7421.44