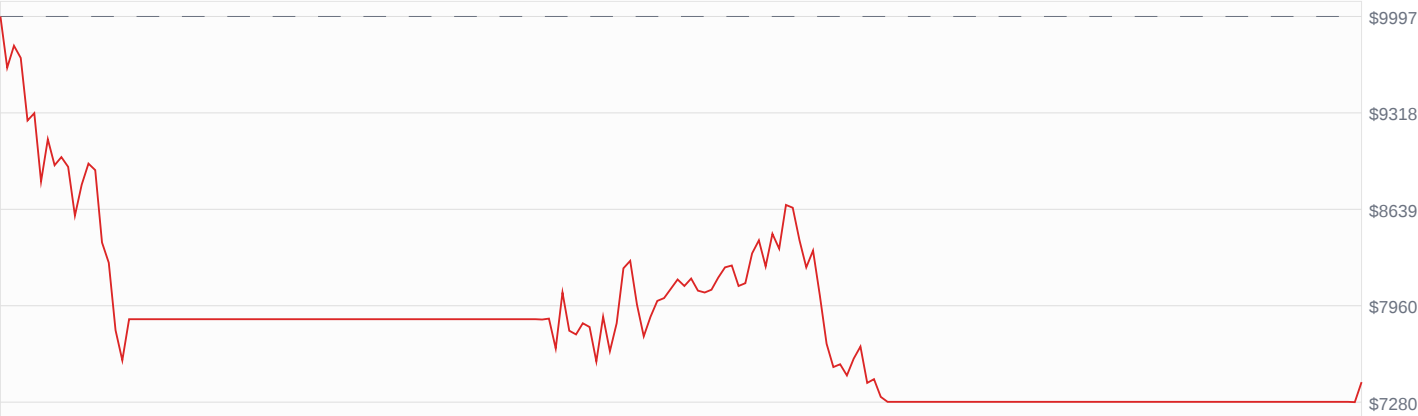




Backtest #39927 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 negative twenty-five point eight one percent return and negative one point four five Sharpe ratio indicate severe underperformance against risk. A thirty-three point three percent win rate over only three trades lacks statistical significance, making the twenty-seven point two percent drawdown an unreliable indicator of true strategy risk rather than a robust signal. The sample size is too small to validate the momentum logic, rendering the current results statistically meaningless. Prioritize expanding the backtest window to at least one hundred trades to establish a meaningful confidence interval before any further capital allocation.

ADDITIONAL METRICS

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