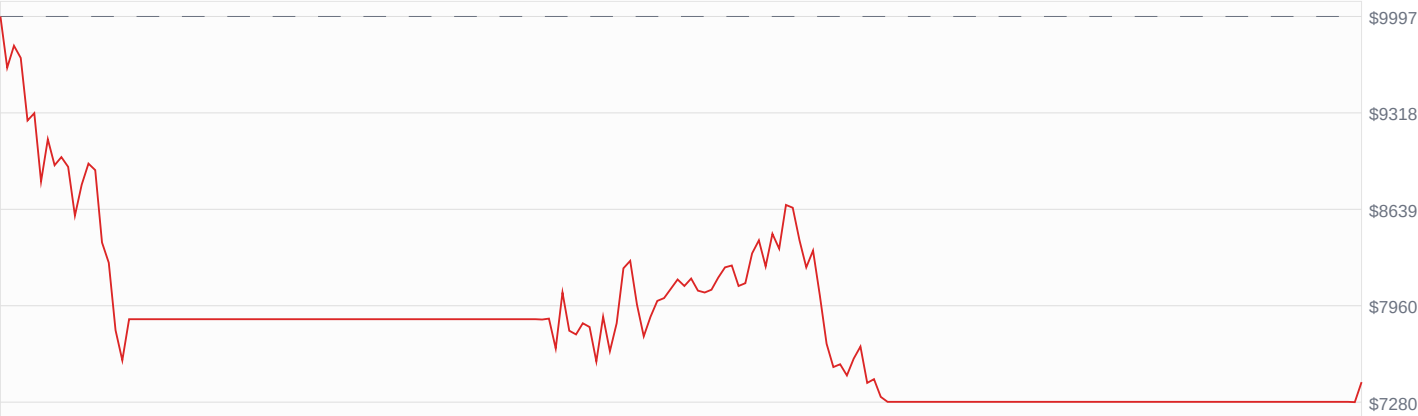




Backtest #53242 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 failed with a -25.81% drawdown and a -1.45 Sharpe ratio, indicating severe underperformance. With only three trades executed, the statistical sample is insufficient to draw robust conclusions about the strategy's viability. Such a low trade count renders the win rate and risk metrics unreliable and prone to high variance. We must treat these results as preliminary data rather than a definitive failure of the alpha signal. The immediate next step is to execute a live forward test with tighter risk parameters to validate the logic before 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