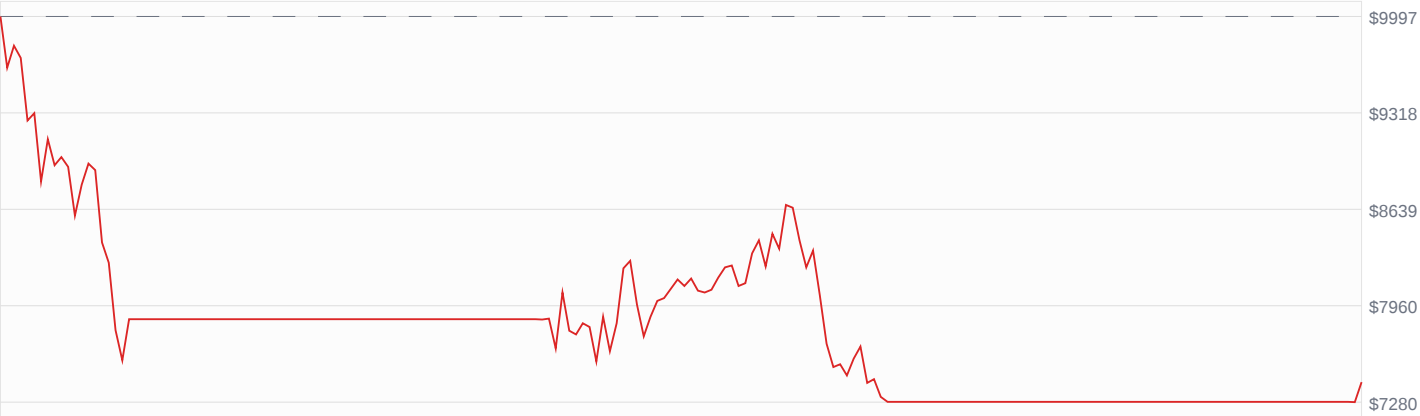




Backtest #40998 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 to generate alpha, posting a -25.81% ROI and a -1.45 Sharpe ratio. With only three total trades and a 33.3% win rate, the sample size is statistically insufficient to validate any edge or distinguish skill from noise. The 27.20% maximum drawdown indicates poor risk management during adverse price action, eroding capital despite the high volatility of the asset. Future iterations should increase the trade sample to at least fifty executions to establish statistical significance. Additionally, incorporating tighter stop-loss mechanisms is necessary to control downside exposure before deploying further capital.

ADDITIONAL METRICS

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