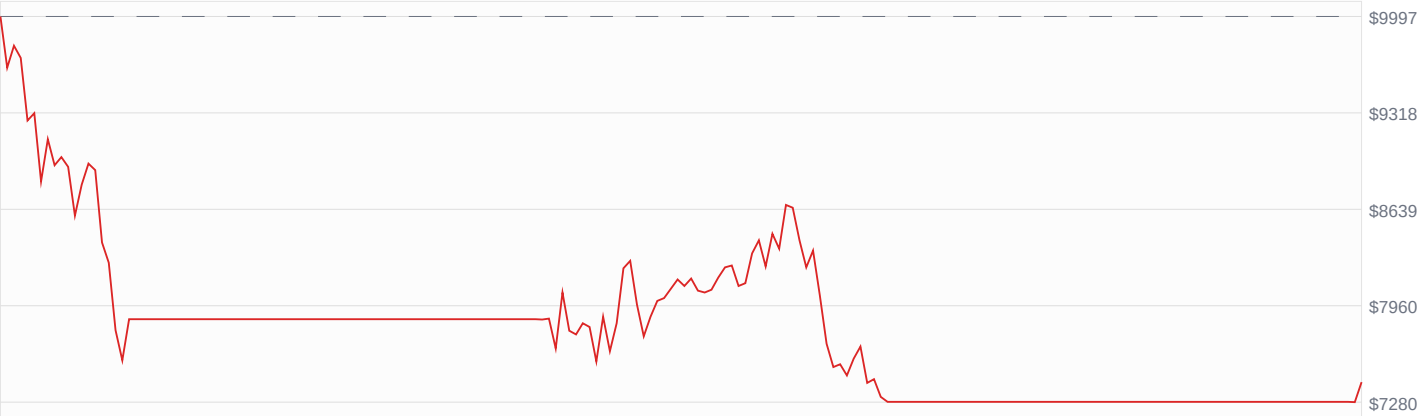




Backtest #27133 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest is statistically meaningless with only three trades over SHIB/USD, making the -25.81% ROI and -1.45 Sharpe ratio pure noise rather than signal. The 33.3% win rate and 27.20% drawdown confirm the strategy failed to capture momentum in either direction during this period. You cannot draw conclusions from n=3; the sample size is far too small to assess edge or risk. Expand the dataset to minimum 50+ trades before iterating, then re-evaluate parameter robustness. Until then, treat these results as inconclusive.

ADDITIONAL METRICS

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