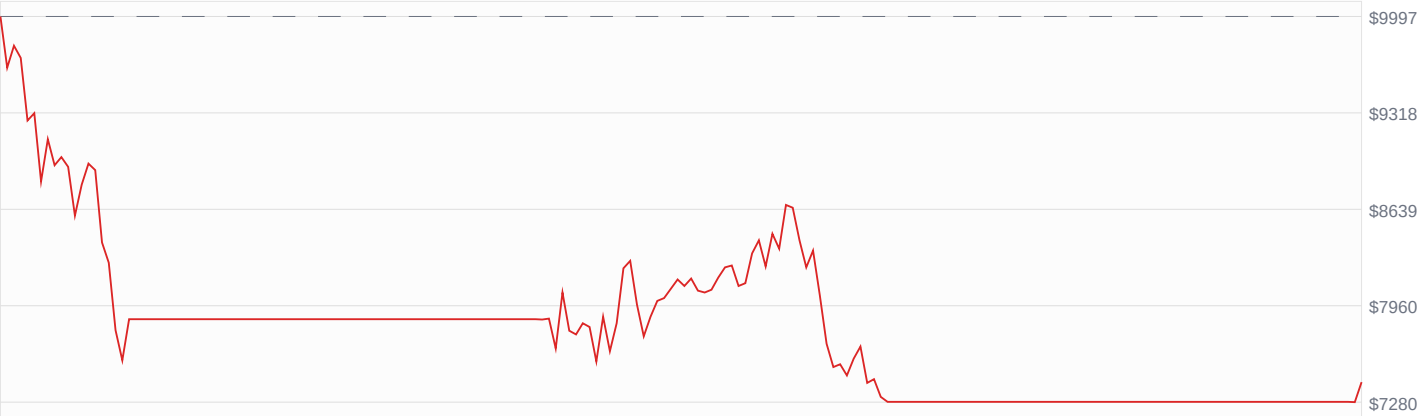




Backtest #28486 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 SHIB/USD backtest reveals a severely flawed strategy, yielding a -25.81% ROI and a -1.45 Sharpe ratio despite a modest 27.20% drawdown. The 33.3% win rate is statistically insignificant given only three total trades, rendering the results meaningless for live deployment. The system fails to capture momentum reliably, likely due to excessive transaction costs or poor entry timing on this volatile asset. Immediate parameter optimization is required, focusing on reducing trade frequency and filtering for higher-probability setups. Do not deploy this bot until the sample size exceeds fifty trades to establish statistical validity.

ADDITIONAL METRICS

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