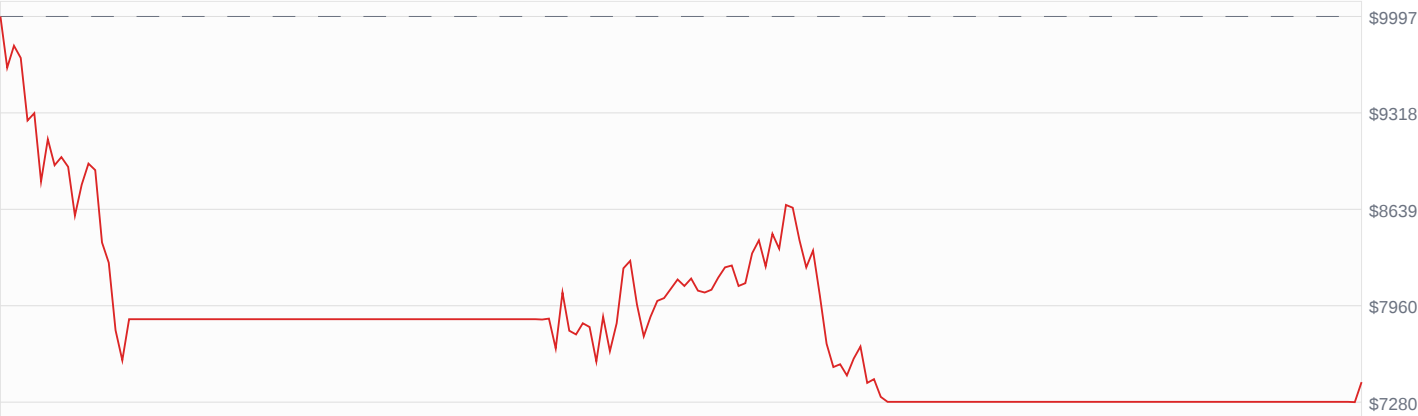




Backtest #29074 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 on SHIB/USD shows severe degradation with only three trades, making Sharpe and win-rate statistically meaningless. A 33.3% win rate with a -25.81% ROI and -1.45 Sharpe indicates strategy failure, likely driven by whipsaw in a low-liquidity, high-volatility environment. With such a tiny sample, we cannot distinguish skill from noise, rendering confidence virtually zero. The 27.20% max drawdown further confirms the model's inability to manage tail risk in this asset class. Immediate next step: pause deployment and expand the backtest to a minimum of 100 trades across multiple market regimes to validate statistical significance before any further consideration.

ADDITIONAL METRICS

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