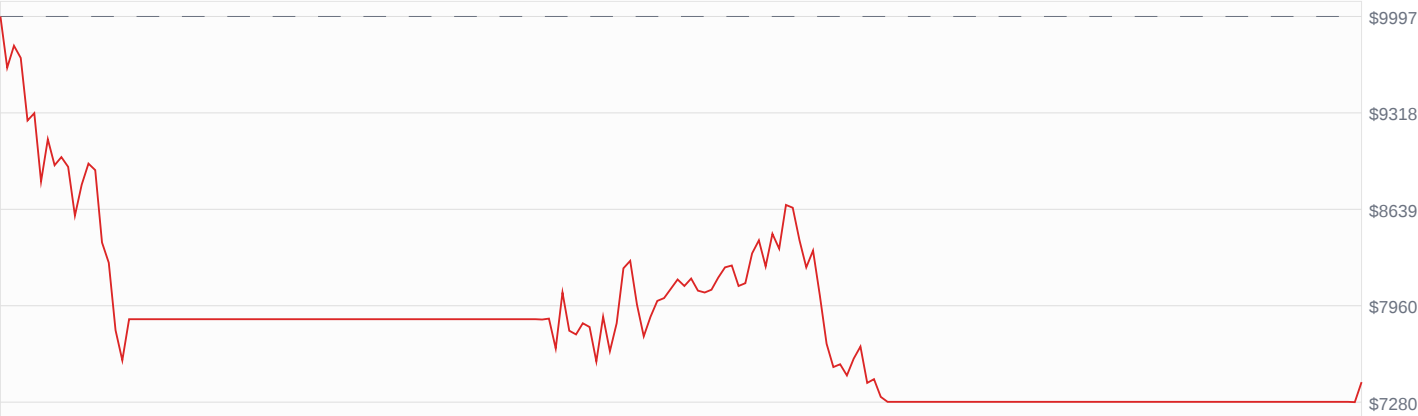




Backtest #37307 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum backtest failed due to excessive risk, yielding a negative ROI of -25.81% and a Sharpe ratio of -1.45 on merely three trades. A win rate of 33.3% and a maximum drawdown of 27.20% indicate a statistically insignificant strategy lacking robustness for live deployment. The limited sample size prevents reliable inference on long-term viability, suggesting the parameters are overly sensitive to short-term volatility. Before recalibrating thresholds or adjusting position sizing to reduce drawdown, we must expand the test period to achieve statistical power.

ADDITIONAL METRICS

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