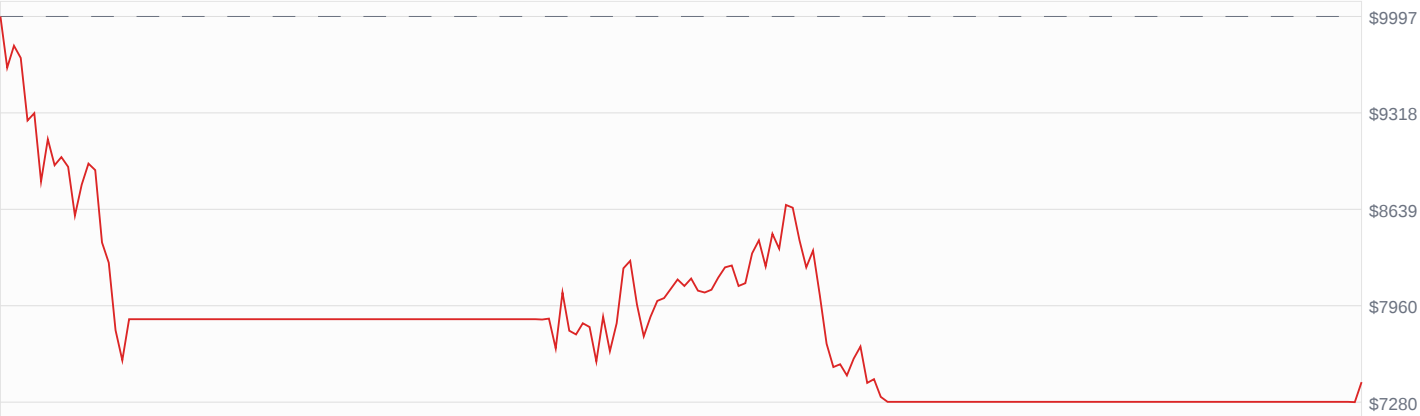




Backtest #56757 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum strategy on SHIB/USD failed catastrophically, recording a -25.81% ROI and a -1.45 Sharpe ratio, indicating severe underperformance against the risk-free rate. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and -27.20% drawdown unreliable indicators of future behavior. The extreme volatility likely caused premature exits or missed entries, yet the lack of trades suggests the entry conditions were too restrictive for this asset class. Do not deploy capital live based on this data; instead, increase the simulation scope to at least 100 trades to validate the logic.

ADDITIONAL METRICS

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