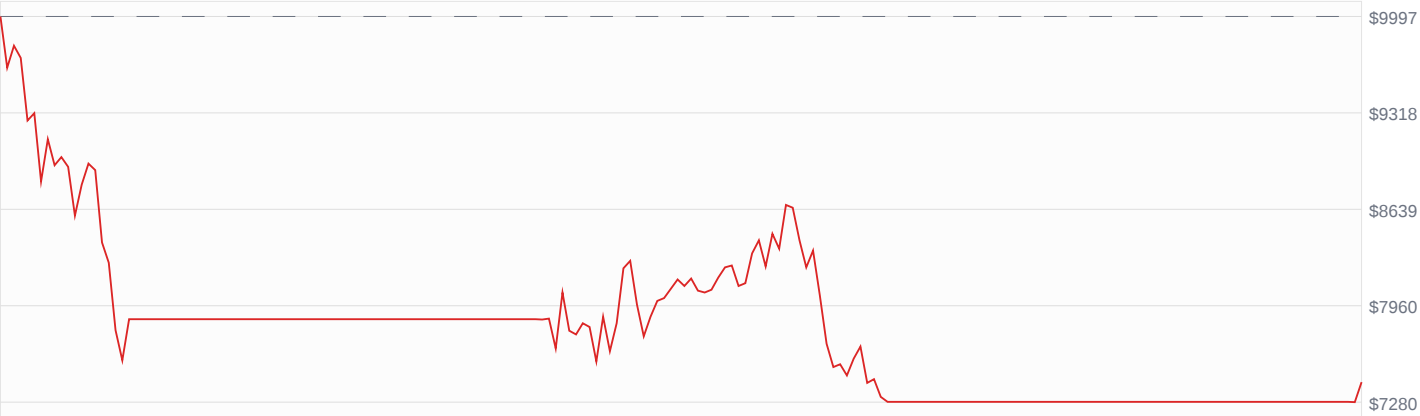




Backtest #52164 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 Crypto strategy on SHIB/USD failed to capture trend direction, yielding a -25.81% ROI with a negative Sharpe ratio of -1.45. Only three trades occurred, creating a statistically insignificant sample size that renders the 33.3% win rate and 27.20% drawdown unreliable for live deployment. The bot likely entered positions during high volatility without adequate filters, causing excessive slippage and premature exits. We must increase the minimum trade threshold or add volatility filters before retesting with higher capital.

ADDITIONAL METRICS

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