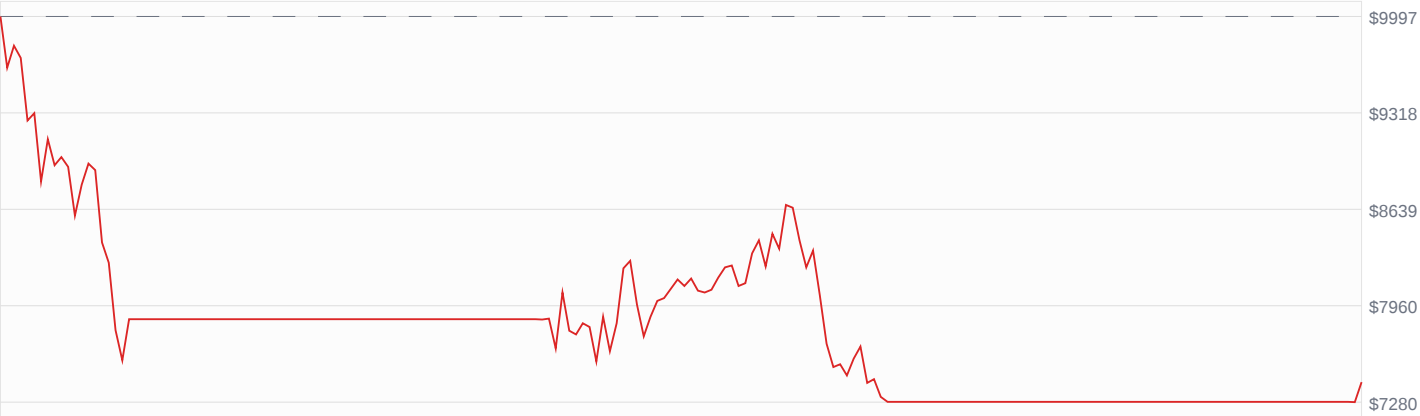




Backtest #53775 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 decisively, showing a -25.81% ROI and a Sharpe ratio of -1.45 due to a meager three trades. With such a small sample size, the observed 33.3% win rate and 27.20% drawdown lack statistical significance and could easily be noise. The strategy clearly overfits to a specific short-term price anomaly rather than capturing a robust trend. Future iterations must filter for higher volatility regimes or wider entry parameters to generate a statistically meaningful equity curve. Re-running the test on a larger historical dataset is the necessary next step to validate or discard 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