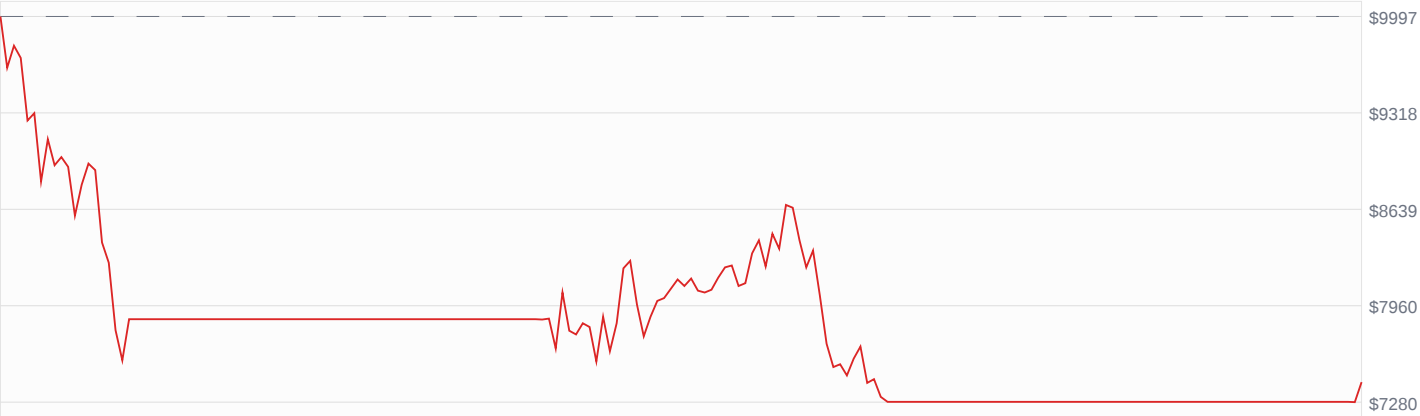




Backtest #57570 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 decisively, recording a -25.81% ROI and a -1.45 Sharpe ratio. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 27.20% drawdown unreliable predictors of future performance. The severe underperformance suggests the momentum parameters are misaligned with current SHIB volatility or liquidity conditions. We must expand the backtest window to accumulate sufficient trade data before drawing definitive conclusions on strategy viability.

ADDITIONAL METRICS

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