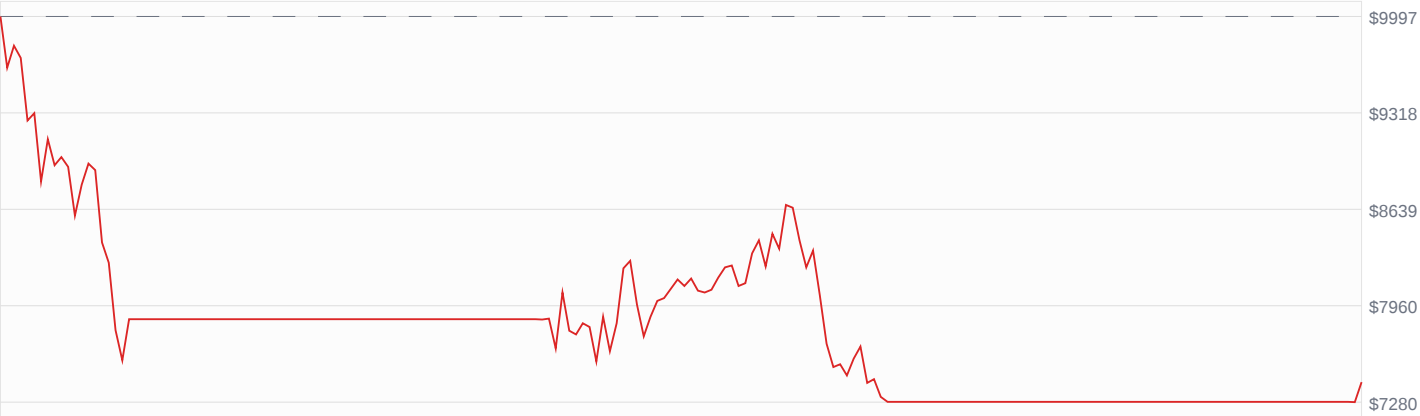




Backtest #39001 · SHIB/USD · SHIB/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy failed decisively, delivering a -25.81% ROI with a negative Sharpe ratio of -1.45. Such poor performance stems from a statistically insignificant sample of only three trades and a 33.3% win rate that cannot sustain profitability. The strategy lacks robustness against meme coin volatility, evidenced by a severe 27.20% maximum drawdown. Future iterations must incorporate tighter entry filters or reduced position sizing to mitigate risk before live deployment.

ADDITIONAL METRICS

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