



Backtest #51173 · WIF/USD · WIF/USD · TS-Momentum Crypto (24/7) (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -4.22% | -0.10  | 0.0%     | -20.65%      |

EQUITY CURVE116 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The WIF/USD TS-Momentum backtest failed catastrophically, recording zero winning trades and a 20.65% drawdown on a single position. A Sharpe ratio of -0.10 and negative ROI confirm the strategy is currently unprofitable under these market conditions. With only one trade executed, statistical confidence is nonexistent, rendering any performance metrics meaningless for generalization. The core issue likely involves momentum thresholds being too aggressive for current volatility regimes or insufficient filtering for noise. Immediate next steps require stress-testing the entry logic against extended historical data and adjusting risk parameters before redeployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -6.33%     |
| Sortino Ratio   | -0.07      |
| Turnover        | 2.97x      |
| Total Trades    | 1          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9578.16  |