



Backtest #52400 · 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 backtest reveals a catastrophic failure where the strategy executed a single losing trade, resulting in a 20.65% drawdown and zero wins. A Sharpe ratio of -0.10 and a 0.0% win rate indicate a non-viable approach under current market conditions. The sample size of one trade provides no statistical confidence to validate or reject the underlying logic. Immediate recalibration of entry filters or a complete strategy overhaul is required before re-deployment. This analysis highlights the critical importance of robustness testing before live capital exposure.

ADDITIONAL METRICS

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