



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