



Backtest #47087 · 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 TS-Momentum Crypto strategy on WIF/USD failed decisively, generating zero wins and a -4.22% loss on a single trade. A Sharpe ratio of -0.10 and a 20.65% drawdown indicate the approach was purely destructive with no risk-adjusted edge. Such a sample size of one trade provides no statistical confidence; the result is likely noise rather than a systemic flaw. The 24/7 execution on a highly volatile meme coin like WIF suggests the momentum signals were too reactive to the asset's erratic price action. We must exclude this symbol from momentum-based strategies or significantly tighten entry filters before re-testing.

ADDITIONAL METRICS

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