



Backtest #49516 · 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 strategy failed to generate any profitable signals, resulting in a single trade that eroded capital by 4.22% with a max drawdown of 20.65%. The negative Sharpe ratio of -0.10 confirms that the strategy produces underperforming returns relative to risk, while a 0% win rate indicates a complete breakdown in entry logic for this asset. Given only one trade executed, the statistical sample size is insufficient to validate or invalidate the underlying momentum hypothesis. We must broaden the backtest horizon or reduce the analysis window to accumulate enough data points for meaningful inference before drawing firm conclusions.

ADDITIONAL METRICS

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