



Backtest #1458 · 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 is a total loss with one trade, -4.22% ROI, -0.10 Sharpe, and 20.65% drawdown. Zero wins and one trade provide no statistical confidence. The strategy failed to capture any upside and suffered a significant drawdown on a single trade. This result is unactionable in its current form.

ADDITIONAL METRICS

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