



Backtest #27122 · 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 for WIF/USD on the TS-Momentum Crypto strategy is a total failure, showing a -4.22% ROI and a -0.10 Sharpe ratio, indicating no risk-adjusted value was created. The most alarming metric is the 0.0% win rate across just one trade, which renders any statistical confidence nonexistent due to the tiny sample size. The 20.65% max drawdown on a single execution suggests the strategy failed to manage downside risk effectively during a volatile period. With only one trade, there is no evidence of edge, and the strategy cannot be trusted to generate alpha in live markets. A concrete next step is to pause this bot, review the single trade's entry/exit logic, and re-optimize the momentum parameters before considering any further testing.

ADDITIONAL METRICS

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