



Backtest #28709 · 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 strategy failed catastrophically with a zero percent win rate and a twenty percent drawdown on a single trade. A sample size of one precludes any statistical confidence, rendering the negative Sharpe ratio meaningless for future predictions. The absence of data points suggests a critical flaw in execution logic or market regime fit. Immediate next steps require increasing trade volume to establish a valid baseline for performance evaluation.

ADDITIONAL METRICS

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