



Backtest #32907 · 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 Crypto strategy failed catastrophically, executing only a single trade that resulted in a -4.22% loss and zero wins, which renders any statistical confidence regarding its efficacy meaningless given the negligible sample size. A Sharpe ratio of -0.10 and a maximum drawdown of 20.65% indicate that the momentum logic is currently misaligned with the asset's volatility profile, likely triggering premature exits or missing trend reversals. While the 24/7 execution model was active, the total trade count suggests the entry filters were too restrictive or too broad for the current market regime. We must immediately expand the backtest window to at least one full market cycle to gather sufficient data points for a valid

ADDITIONAL METRICS

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