



Backtest #34639 · 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 failed catastrophically with a single trade resulting in a 20.65% drawdown and zero wins, indicating a complete strategy breakdown rather than normal market volatility. The negative Sharpe of -0.10 and zero win rate suggest the momentum logic was perfectly misaligned with WIF's current price action or liquidity conditions. Given only one trade executed, statistical confidence is nonexistent, rendering any performance metrics unreliable for live deployment. We must immediately pause auto-execution and recalibrate entry filters or switch to a mean-reversion approach before retesting this configuration.

ADDITIONAL METRICS

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