



Backtest #34640 · 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 the WIF/USD crypto strategy showed a negative ROI of -4.22% and a Sharpe ratio of -0.10. With only one trade completed and a max drawdown of 20.65%, the strategy demonstrated minimal profitability. The lack of a win rate suggests the strategy may require refinement or adjustment. The next step could involve optimizing the stop-loss settings to reduce drawdowns and improving the entry conditions for higher success rates.

ADDITIONAL METRICS

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