



Backtest #37296 · 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 momentum strategy failed catastrophically with zero winning trades and a 20.65% drawdown on a single execution. A Sharpe ratio of -0.10 indicates the strategy generated negative risk-adjusted returns, rendering the statistical output unreliable due to the insufficient sample size. The complete lack of wins suggests the entry logic is fundamentally misaligned with current volatility or the timeframe is too noisy for this specific token. We must immediately halt deployment and re-evaluate the signal thresholds or switch to a longer timeframe to filter out market noise.

ADDITIONAL METRICS

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