



Backtest #38505 · 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 zero winning trades and a -4.22% ROI. A single loss drove a 20.65% drawdown, rendering the negative Sharpe ratio statistically meaningless due to the trivial sample size of one trade. The strategy lacks robustness for high-volatility crypto markets and cannot be recommended for live deployment. You must increase the backtest lookback period to validate logic against multiple market cycles before optimizing parameters.

ADDITIONAL METRICS

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