



Backtest #46238 · 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 single trade executed on WIF/USD resulted in a -4.22% loss, rendering the 0.0% win rate and -0.10 Sharpe ratio statistically meaningless due to the extreme sample size. This isolated data point offers no reliable insight into the strategy’s true edge or risk profile, only highlighting a significant 20.65% drawdown from one event. The lack of diversification in the sample prevents any confident assessment of momentum performance in this asset. You must expand the backtest window to include hundreds of trades to establish a statistically valid baseline for future optimization.

ADDITIONAL METRICS

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