



Backtest #48720 · 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 on WIF/USD resulted in a -4.22% loss, confirming that the momentum signal failed to capture directional edge in this specific instance. A 0.0% win rate and -0.10 Sharpe ratio indicate pure downside without any offsetting gains, while the 20.65% drawdown highlights significant volatility exposure. Statistical confidence is effectively nonexistent due to the sample size of one, making these metrics anecdotal rather than predictive. The strategy requires extensive backtesting across diverse market regimes to validate its robustness before any capital allocation. Implementing stricter entry filters or a larger historical dataset is the immediate next step to reduce noise and assess true performance.

ADDITIONAL METRICS

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