



Backtest #51670 · 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

This backtest of WIF/USD is statistically invalid with a single trade, resulting in a zero win rate and a negative Sharpe ratio that offers no reliable signal. The 20.65% drawdown indicates extreme volatility exposure, while the lack of diversification or stop-loss logic failed to capture any upside momentum. Without sufficient data points, any observed loss is noise rather than a systemic flaw in the strategy. Before deploying capital, you must retest with a larger sample size and tighten risk parameters to ensure robustness.

ADDITIONAL METRICS

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