



Backtest #56624 · 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, generating zero winning trades and a twenty percent drawdown. A single losing trade explains the negative returns, rendering the statistical confidence negligible due to insufficient sample size. The strategy lacks robustness for this volatile asset without adaptive position sizing or stop-loss mechanisms. Next, test a range-bound mean-reversion approach or increase the lookback period to filter out noise.

ADDITIONAL METRICS

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