



Backtest #29041 · RENDER/USD · RENDER/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-24.06%	-1.02	0.0%	-36.64%

EQUITY CURVE116 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic strategy failure with a zero percent win rate and a forty percent maximum drawdown on only two trades. The negative Sharpe ratio confirms that the returns are not just poor but statistically worse than a risk-free alternative. A sample size of two is entirely insufficient to establish any meaningful edge or signal reliability. The algorithm likely suffered from overfitting or execution slippage that destroyed any potential alpha. Immediate code refactoring is required before any further simulation attempts.

ADDITIONAL METRICS

CAGR	-34.15%
Sortino Ratio	-0.70
Turnover	5.24x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$7594.14