



Backtest #32867 · 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

The RENDER/USD TS-Momentum backtest reveals a catastrophic failure with zero winning trades and a 36.64% drawdown on only two transactions. The negative Sharpe ratio of -1.02 confirms that the momentum signals generated during this 24/7 session were statistically unprofitable and directionally flawed. With such a minimal sample size of two trades, the results lack statistical confidence and likely represent random noise rather than a persistent strategy flaw. Consequently, any conclusion drawn from these figures is unreliable without expanding the historical testing window to validate signal consistency. The immediate next step is to re-run the backtest on a longer historical dataset to determine if the strategy requires parameter

ADDITIONAL METRICS

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