



Backtest #37273 · 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 failed catastrophically with zero winning trades and a 36.64% drawdown on only two transactions, rendering statistical significance impossible. The negative Sharpe ratio and substantial capital erosion indicate that momentum signals in this specific timeframe lack predictive power or were poorly calibrated for current volatility. Given the vanishingly small sample size, the results are noise rather than a reliable pattern, meaning we cannot generalize this outcome to future market conditions. The immediate next step is to adjust the strategy parameters to filter out low-volume periods or require a minimum number of trades before execution.

ADDITIONAL METRICS

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