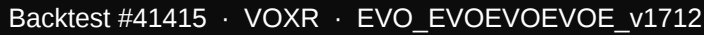


BACKTEST REPORT



-32.73%

-1.13

0.0%

-45.89%

202 sessions · starting at \$9997.00



The strategy generated a negative ROI of -32.73% with a Sharpe ratio of -1.13, indicating consistent losses rather than random variance. The zero win rate across only four trades confirms the signal logic failed to identify valid entries, resulting in a severe max drawdown of 45.89%. With such a tiny sample size, statistical confidence is negligible, making it impossible to determine if this reflects a flawed model or an unlucky sequence. The core issue is the complete absence of profitable exits, suggesting the entry filters are either too loose or fundamentally misaligned with the asset volatility. The immediate next step is to backtest the logic on a larger historical dataset to validate if the signal has any predictive edge

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47

Historical performance does not guarantee future results. Not investment advice.