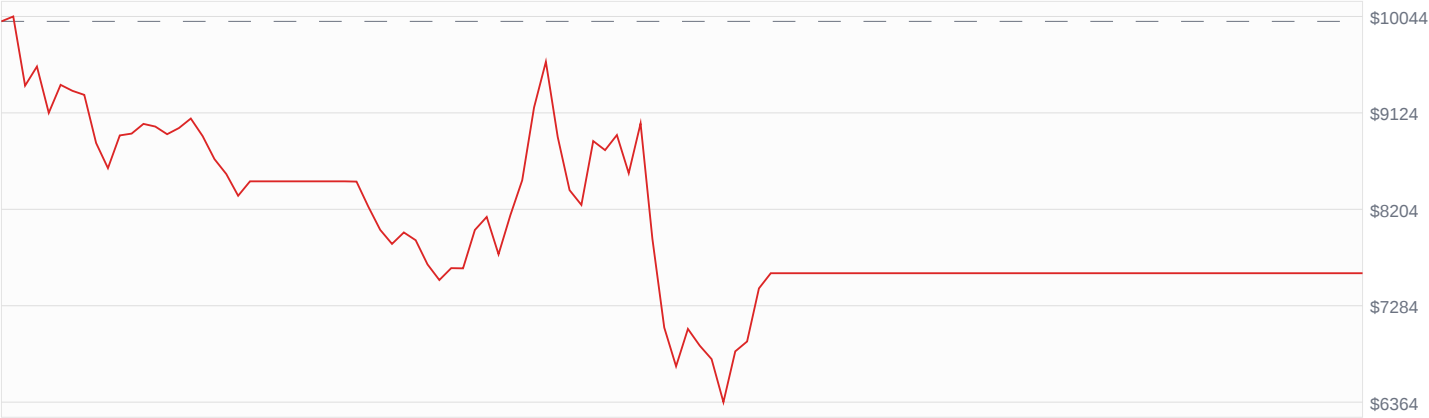




Backtest #45499 · RENDER/USD · RENDER/USD · TS-Momentum Crypto (24/7) (auto)

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, driven by only two executed transactions. A negative Sharpe ratio of -1.02 confirms that losses significantly outweighed any gains during this period. The statistical sample of two trades is too small to draw firm conclusions, making the results highly unreliable for production deployment. We must recalibrate the entry logic to avoid whipsaws and increase the trade frequency to validate the strategy's robustness before considering it viable.

ADDITIONAL METRICS

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