



Backtest #56612 · 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 strategy failed catastrophically with zero winning trades and a 36.64% drawdown. A sample size of only two trades renders the Sharpe ratio of -1.02 statistically insignificant and the results non-representative of live conditions. The model likely overfitted to short-term noise, triggering exits during normal volatility rather than genuine structural breaks. Before redeployment, you must increase the backtest window to capture multiple market regimes and validate entry logic on a broader dataset.

ADDITIONAL METRICS

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