



Backtest #38079 · 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 TS-Momentum Crypto backtest on RENDER/USD is a statistical failure, delivering a -24.06% ROI and a 0.0% win rate across only two trades. A Sharpe ratio of -1.02 and a maximum drawdown of 36.64% indicate severe loss concentration rather than systematic alpha generation. With merely two trades executed, the sample size is insufficient to claim regime failure, yet the outcome suggests the momentum logic is currently misaligned with the asset's volatility. We must immediately refine entry filters or restrict the strategy to higher timeframes to avoid overfitting to noise. The next step is re-running the simulation on a 4-hour interval to test if the signal frequency improves while preserving capital safety.

ADDITIONAL METRICS

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