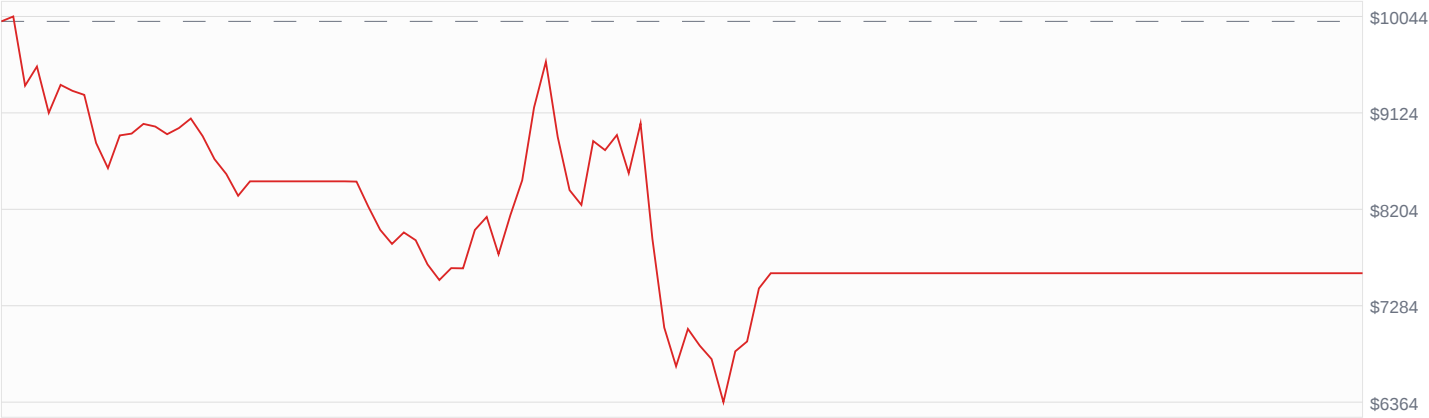




Backtest #38945 · RENDER/USD · RENDER/USD · TS-Momentum Crypto (24/7) (auto)

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 failed catastrophically with a zero percent win rate and a severe 36.64 percent drawdown. Such an extreme loss stems from two trades, which is statistically insufficient to validate the strategy or calculate meaningful confidence intervals. The negative Sharpe ratio confirms the strategy generated risk-adjusted returns far worse than a risk-free asset. Immediate recalibration of entry filters or a shift to higher timeframes is required before any live deployment is considered.

ADDITIONAL METRICS

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