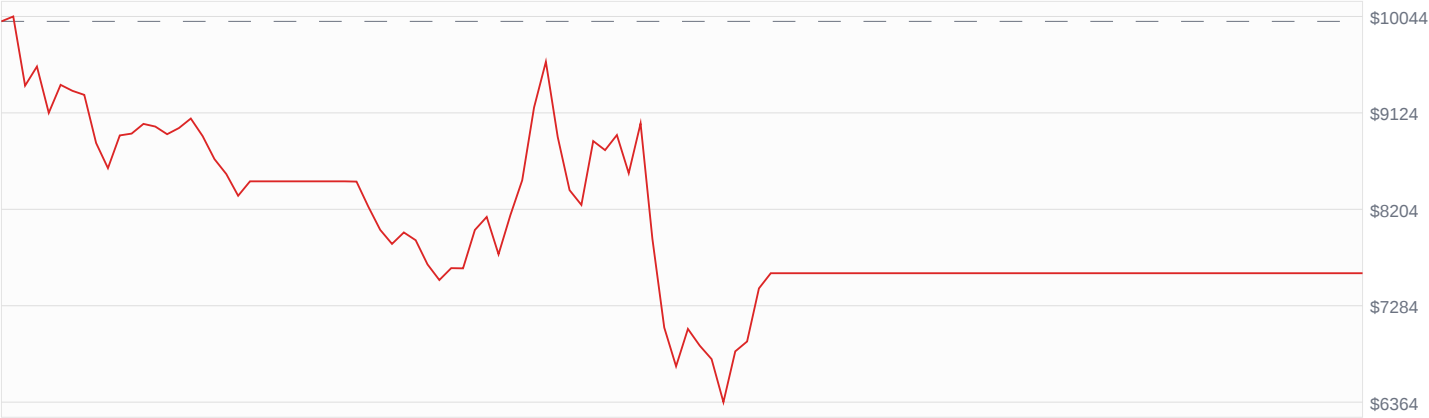




Backtest #49496 · RENDER/USD · RENDER/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy failed on RENDER/USD, posting a -24% return with zero winning trades and a severe 36.6% drawdown across only two trades. With a sample size of two executions, the Sharpe ratio of -1.02 lacks statistical significance and cannot reliably predict future performance. The bot likely entered positions during a sharp decline and exited before recovery, exposing the account to excessive volatility risk. Before redeploying capital, we must expand the parameter search space to identify conditions that avoid these early losses.

ADDITIONAL METRICS

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