



Backtest #49723 · 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 a 24% drawdown, driven entirely by a single losing trade. A zero win rate on only two trades renders the Sharpe ratio statistically meaningless and offers no predictive confidence. The strategy lacks sufficient robustness for live deployment given this insufficient sample size and extreme downside risk. Immediate action requires refining the momentum thresholds and filtering out low-liquidity periods before re-running a larger simulation.

ADDITIONAL METRICS

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