



Backtest #52063 · 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 strategy on RENDER/USD failed catastrophically, recording zero winning trades and a 36.64% drawdown across only two transactions. Such a minimal sample size renders the Sharpe ratio of -1.02 statistically meaningless and precludes any confidence in the strategy's predictive power. The total loss of over a quarter of capital suggests the algorithm is either misaligned with current volatility or requires fundamental parameter recalibration before deployment. Immediate action must involve stress-testing the logic against extended historical data to isolate the cause of these singular, high-impact losses.

ADDITIONAL METRICS

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