



Backtest #32866 · 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 backtest for Render/USD using the TS-Momentum Crypto strategy showed a significant loss of 24.06%, with a Sharpe ratio of -1.02, indicating poor performance. The lack of any winning trades (0.0% win rate) suggests issues in the strategy's logic or parameters. With a total of 2 trades, the 36.64% max drawdown highlights the risk in this setup. To improve, consider optimizing the strategy's parameters, such as adjusting momentum thresholds or incorporating additional technical indicators. Further analysis of the backtest results will help refine this strategy for better performance.

ADDITIONAL METRICS

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