



Backtest #32868 · 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 the "Render/USD · TS-Momentum Crypto (24/7)" strategy exhibited a negative ROI of -24.06%, with a Sharpe ratio of -1.02, indicating poor risk-adjusted performance. The strategy had a win rate of 0%, indicating no successful trades. The max drawdown reached 36.64%, suggesting significant risk. With a sample size of 2 trades, the statistical confidence is low due to the small data set. A concrete next step is to optimize the strategy by adjusting parameters such as the momentum threshold and trading volume, ensuring it has a positive impact on future backtests.

ADDITIONAL METRICS

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