



Backtest #34256 · 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' strategy resulted in a significant loss of -24.06% in ROI, with a Sharpe ratio of -1.02, indicating poor performance. The win rate of 0.0% suggests that this strategy did not generate any profitable trades. The max drawdown reached 36.64%, reflecting significant volatility. Given the small sample size of 2 trades, the confidence in these metrics is limited. A concrete next step would be to conduct a more detailed analysis of the strategy's technical and fundamental factors, possibly by examining specific trades and identifying any potential biases or issues that could be addressed in future iterations.

ADDITIONAL METRICS

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