



Backtest #29055 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.18%	-0.95	0.0%	-24.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GRT/USD strategy failed catastrophically with zero wins and a twenty percent loss, highlighting a complete breakdown in signal generation or execution logic. A sample size of two trades offers no statistical validity, rendering the negative Sharpe ratio and drawdown metrics meaningless for performance evaluation. The system likely suffered from overfitting or a fundamental flaw in its momentum detection on this specific asset. Immediate action requires abandoning this configuration and auditing the entry criteria for false positives.

ADDITIONAL METRICS

CAGR	-20.18%
Sortino Ratio	-0.41
Turnover	3.59x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$7982.47