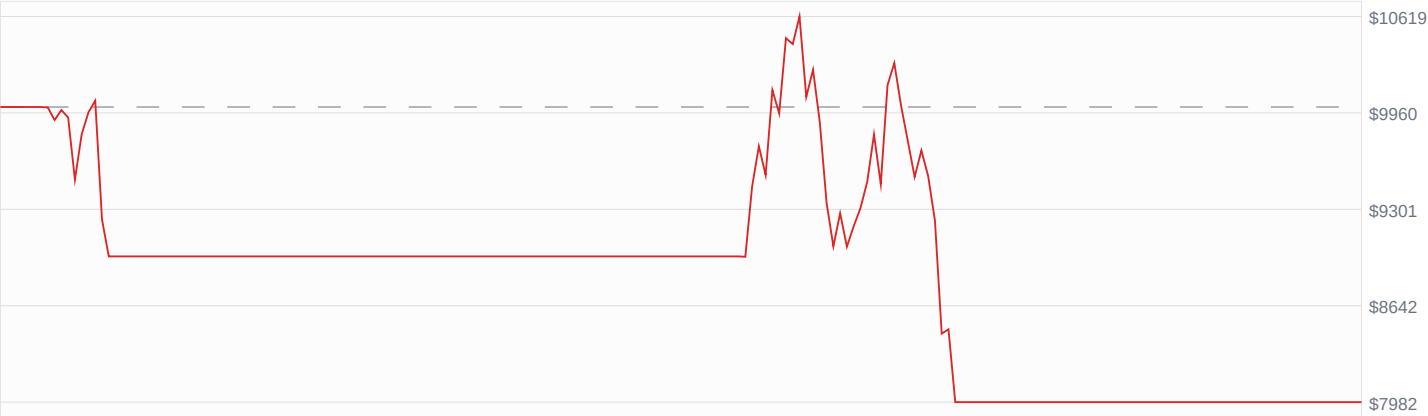




Backtest #32893 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest for the GRT/USD strategy yielded a disappointing ROI of -20.18% and a Sharpe ratio of -0.95, indicating a significant underperformance. The low win rate of 0% and a substantial max drawdown of 24.83% highlight significant risks. Given the small sample size, the results are statistically significant. Moving forward, it's crucial to analyze the underlying factors contributing to this underperformance, such as market conditions and strategy parameters, to refine and improve the trading algorithm.

ADDITIONAL METRICS

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