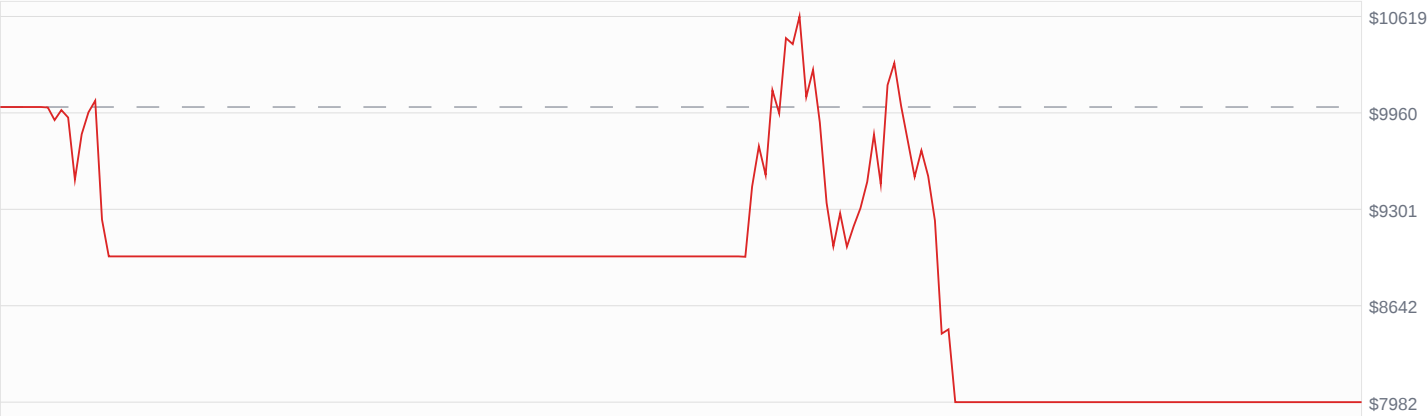




Backtest #35871 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto strategy on GRT/USD failed decisively, recording a -20.18% ROI and a 0.0% win rate after only two trades. A Sharpe ratio of -0.95 and a 24.83% maximum drawdown indicate severe downside exposure with no positive expectancy. The statistical sample size is critically insufficient to draw robust conclusions regarding the strategy's long-term viability. We must expand the testing period to capture more market cycles before considering any parameter adjustments. The current data suggests the momentum logic is ineffective for this specific pair in the observed timeframe.

ADDITIONAL METRICS

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