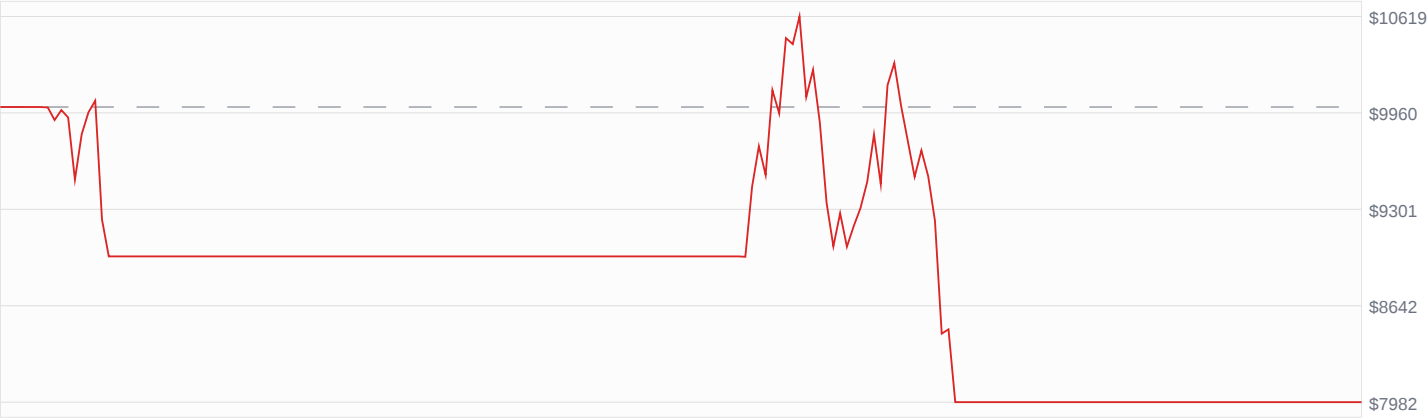




Backtest #39022 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy failed catastrophically, delivering a -20.18% ROI with a zero win rate and a 24.83% drawdown. A sample size of only two trades renders the statistical confidence meaningless and precludes any reliable inference of strategy efficacy. The negative Sharpe ratio indicates severe underperformance relative to the risk-free rate, suggesting the momentum logic lacks robustness in current volatility regimes. Immediate action requires pausing the live bot and expanding the backtest horizon to identify regime-specific failure modes. Future iterations must incorporate volume filtering or volatility adjustments to prevent such acute losses.

ADDITIONAL METRICS

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