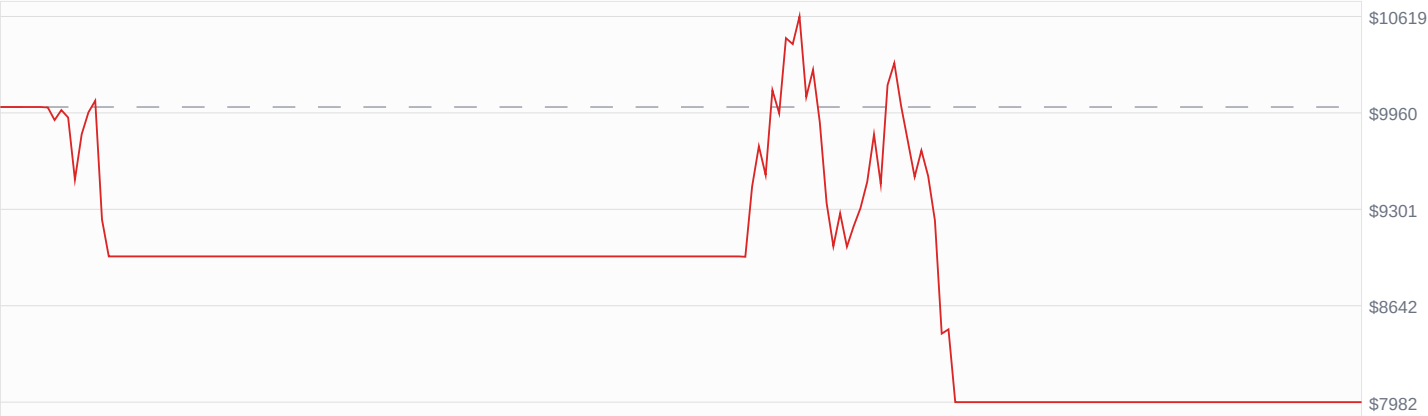




Backtest #52182 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest on GRT/USD failed catastrophically, registering a -20.18% ROI and zero winning trades amidst a 24.83% drawdown. With only two executed trades, the statistical power is negligible, rendering the negative Sharpe ratio of -0.95 insufficient for robust inference or strategy rejection. The extreme volatility likely triggered premature exits or total losses before any trend confirmation could materialize. We must expand the sample size through a broader historical range or adjust entry filters before drawing definitive conclusions on the strategy's viability.

ADDITIONAL METRICS

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