



Backtest #48073 · 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 backtest failed completely, recording zero wins and a sharp drawdown of nearly 25% from just two trades. A negative Sharpe ratio indicates the strategy generated more loss than gain during the simulation period. Such a tiny sample size provides no statistical confidence and suggests the parameters are misaligned with current market volatility. The next step is to expand the lookback period and tighten entry filters to avoid premature exits.

ADDITIONAL METRICS

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