



Backtest #48075 · 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 NOTEHera local LLM

The GRT/USD TS-Momentum Crypto backtest failed catastrophically with zero winning trades, driven by a single loss that erased nearly the entire position. A Sharpe ratio of negative 0.95 and a maximum drawdown exceeding 24% indicate severe instability rather than a profitable opportunity. Such a tiny sample size of two trades makes any statistical inference meaningless and suggests the strategy is currently overfitted or simply broken. The core flaw appears to be a lack of effective stop-loss logic or filter conditions that allowed one trade to dominate the entire performance record. The immediate next step is to halt live trading and perform a parameter sweep to find a configuration that generates at least a dozen trades for valid statistical

ADDITIONAL METRICS

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