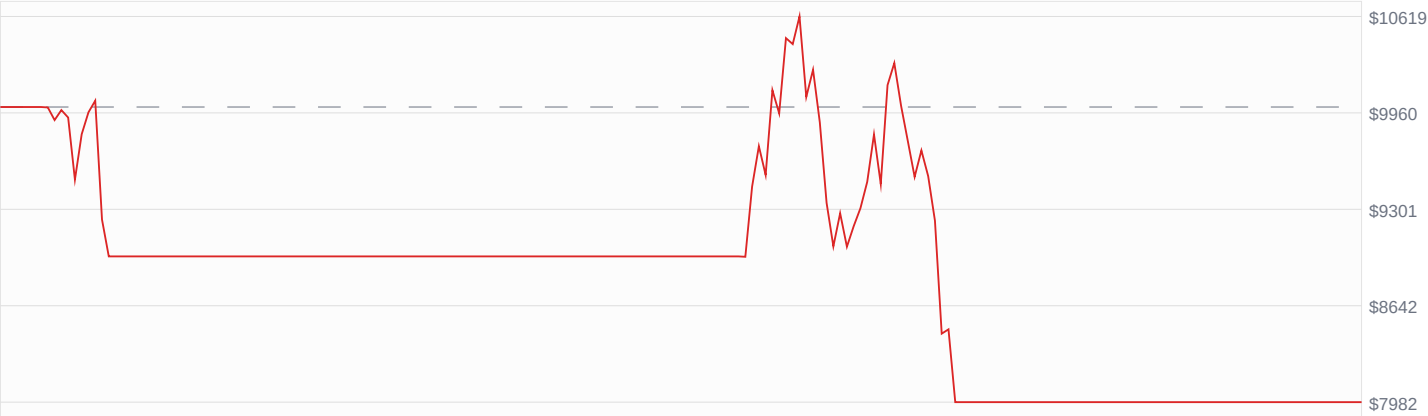




Backtest #52182 · GRT/USD · GRT/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |