LATINOS TRADING

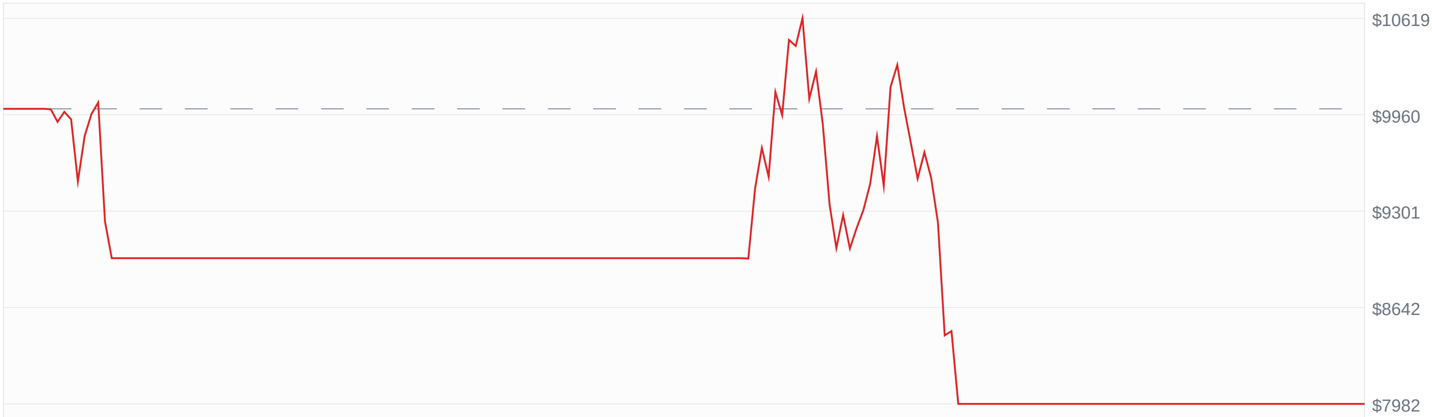
BACKTEST REPORT

Backtest #28503 · 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 CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest is a catastrophic failure, evidenced by a zero win rate and a twenty percent capital erosion over just two trades. The negative Sharpe ratio of minus point nine five confirms that risk-adjusted returns are actively destructive rather than merely flat. With only two data points, statistical significance is nonexistent, rendering any performance metrics meaningless for future prediction. The strategy failed to identify valid entry or exit conditions, leading to a twenty-five percent maximum drawdown that would have devastated a live portfolio. The immediate next step is to discard this logic entirely and re-engineer the signal generation to filter for higher-probability momentum shifts before retesting.

ADDITIONAL METRICS

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