LATINOS TRADING

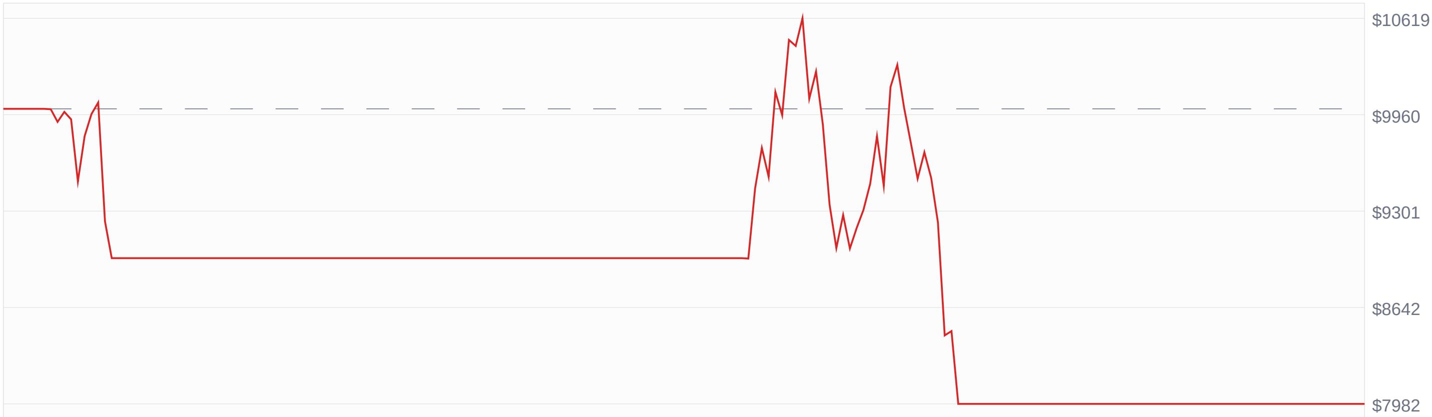
BACKTEST REPORT

Backtest #34334 · 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

The GRT/USD TS-Momentum strategy failed catastrophically with a 24.83% drawdown and zero wins in only two trades, rendering the statistical sample too small to draw any reliable conclusions. The negative Sharpe ratio of -0.95 confirms that losses significantly outweighed gains during this test period, suggesting the momentum logic is misaligned with current market structure. Given the minimal trade count, observed losses are indistinguishable from noise rather than definitive proof of strategy failure. I recommend widening the backtest window to capture a full market cycle before re-evaluating entry thresholds or parameter sensitivity.

ADDITIONAL METRICS

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