LATINOS TRADING

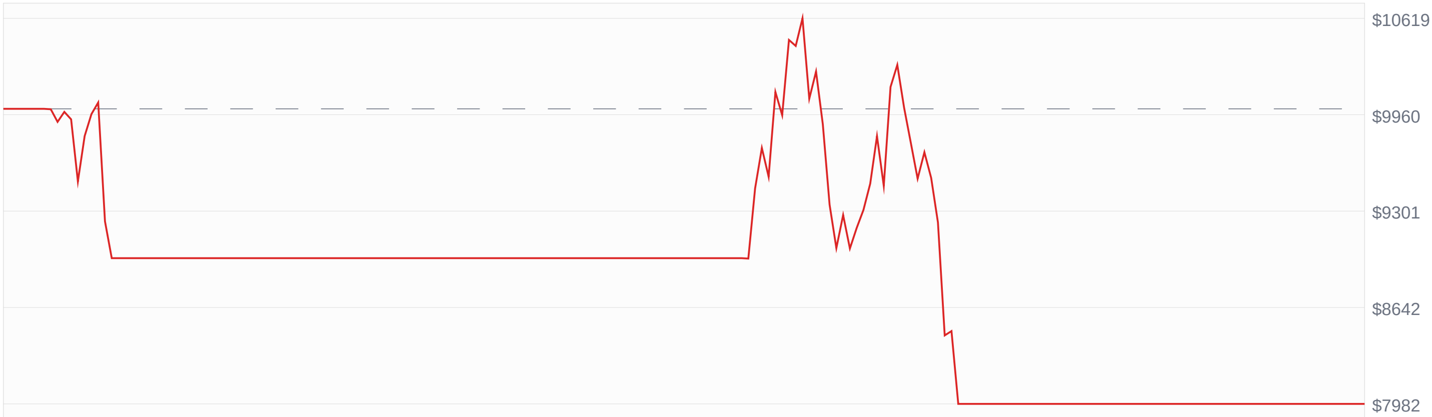
BACKTEST REPORT

Backtest #37287 · 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 momentum strategy failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -0.95. With only two trades executed, the statistical sample size is too small to draw any meaningful conclusions about the strategy's true performance. The maximum drawdown of 24.83% indicates significant volatility exposure that the current parameters failed to mitigate. A concrete next step is to backtest with tighter stop-loss levels and reduced position sizing to better manage risk in this specific asset class. This approach may help determine if the strategy requires a fundamental redesign or a different entry signal.

ADDITIONAL METRICS

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

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