LATINOS TRADING

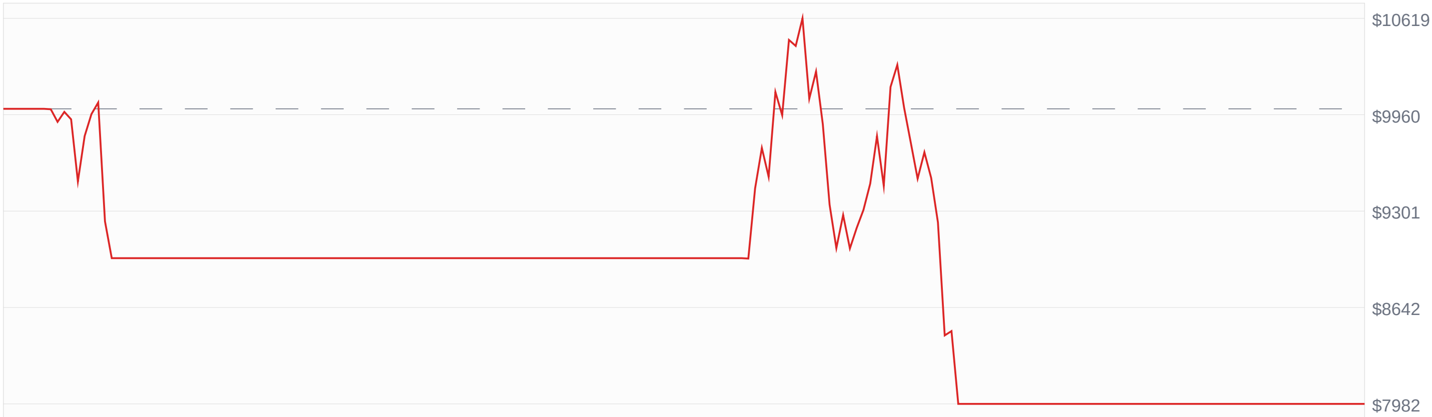
BACKTEST REPORT

Backtest #38093 · 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 generated zero winning trades and a 24.83% drawdown, indicating a severe regime mismatch rather than execution error. With only two trades in the sample, the Sharpe ratio of -0.95 lacks statistical significance and cannot reliably predict future performance. The strategy failed to adapt to current market volatility, resulting in a total capital erosion of over 20%. Before re-deploying, you must broaden the lookback period to capture more regime data or adjust volatility filters to avoid overfitting to noise.

ADDITIONAL METRICS

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