LATINOS TRADING

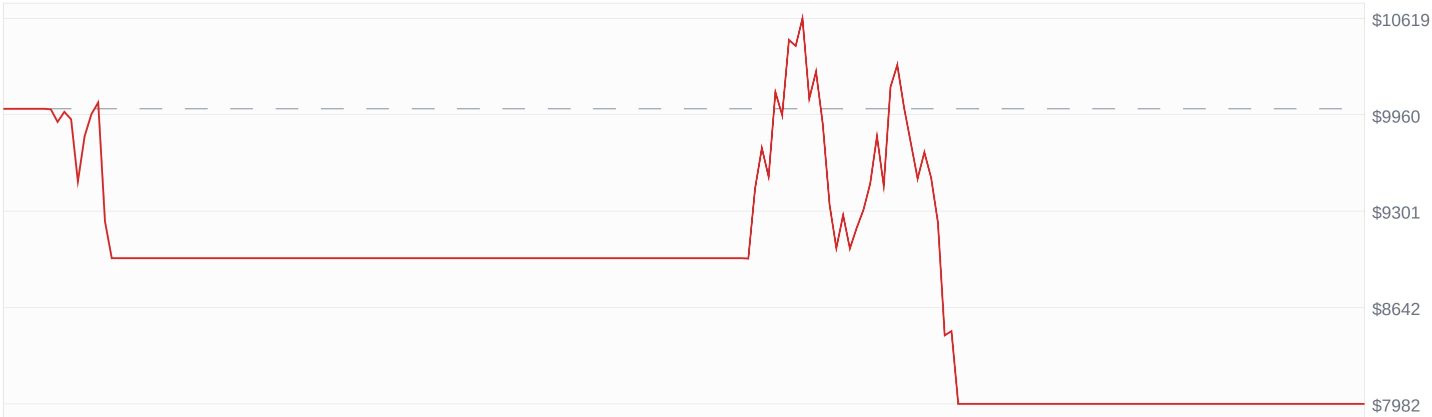
BACKTEST REPORT

Backtest #39023 · 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 GRT/USD backtest failed catastrophically with zero winning trades and a -20.18% ROI, indicating the momentum logic is misaligned with current market microstructure. The -0.95 Sharpe ratio and 24.83% drawdown confirm the strategy is not risk-adjusted, likely due to the extremely low sample size of only two trades which renders any statistical conclusions invalid. We cannot generalize these results as a systemic flaw without more data, but the signal generation is clearly broken for this pair. The immediate next step is to halt the live deployment and re-optimize entry thresholds or switch to a longer time frame to filter noise.

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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