

LATINOS TRADING

BACKTEST REPORT



Backtest #46655 · 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 test failed catastrophically with zero winning trades and a 24.83% drawdown, rendering the negative Sharpe ratio statistically meaningless due to only two executions. This sample size is too small to validate momentum logic, suggesting the strategy was simply unlucky rather than fundamentally flawed. The bot likely entered on false breakouts or missed the entire trend, indicating a severe misalignment between signal thresholds and current volatility. We must expand the sample by re-running a longer backtest or adjusting entry filters before deploying live capital.

ADDITIONAL METRICS

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