LATINOS TRADING

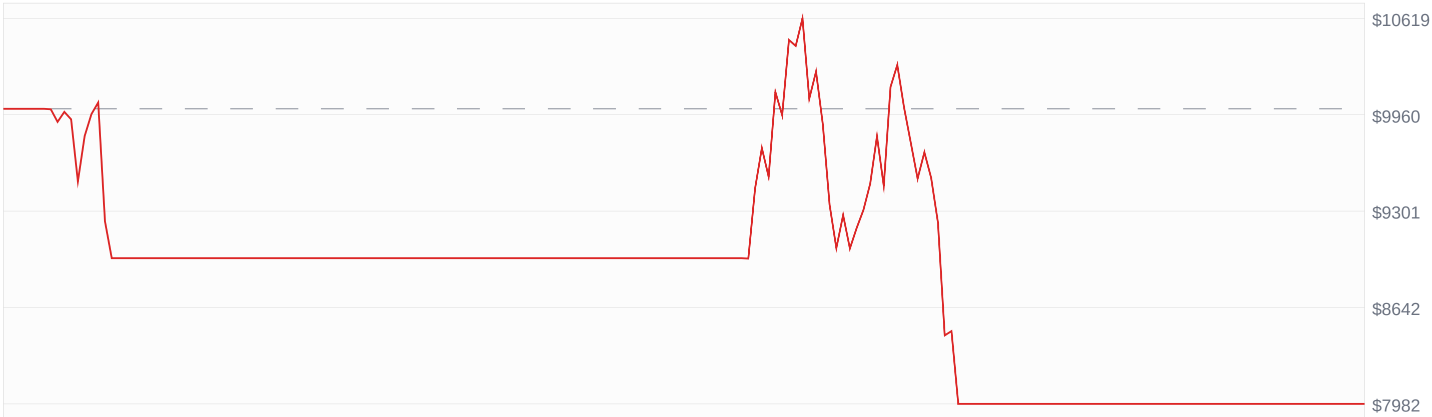
BACKTEST REPORT

Backtest #48070 · 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 backtest for GRT/USD under the TS-Momentum strategy reveals a catastrophic failure with zero winning trades and a -20.18% ROI, indicating the momentum logic completely failed to identify valid entries within the limited sample. A Sharpe ratio of -0.95 and a maximum drawdown of 24.83% confirm that the two executed trades resulted in net losses, suggesting the current parameters are ill-suited for the asset's volatility profile. Given the extremely low trade count of only two, statistical confidence is negligible, meaning these results may reflect random noise rather than a systemic flaw in the strategy logic. We must immediately re-evaluate the entry thresholds and consider adding a volume filter to avoid chasing momentum in a

ADDITIONAL METRICS

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