LATINOS TRADING

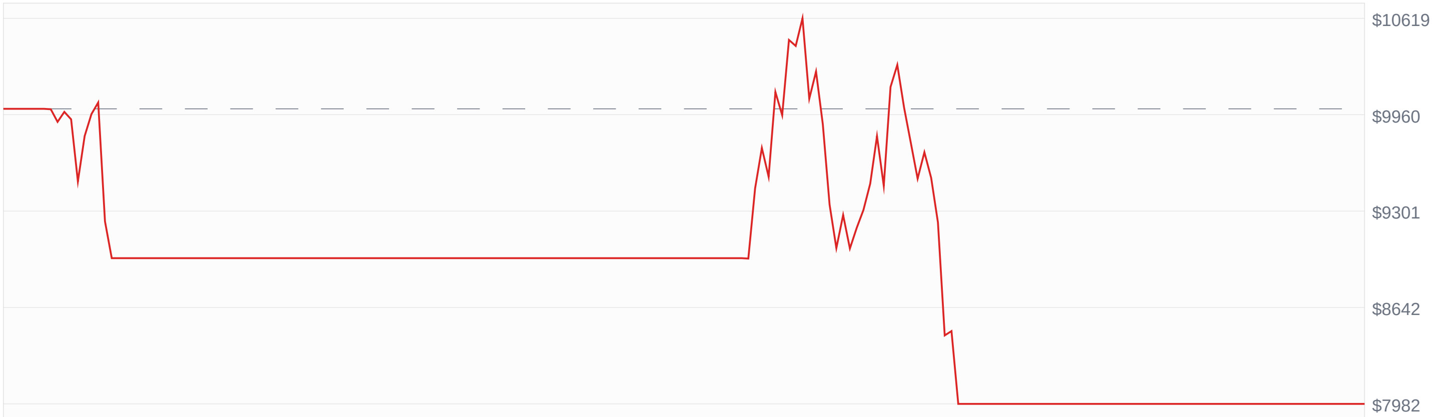
BACKTEST REPORT

Backtest #57550 · 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 momentum backtest failed catastrophically, posting a -20.18% ROI with zero winning trades and a 24.83% drawdown. The sample size of merely two trades renders any statistical conclusion unreliable and suggests the strategy is currently misaligned with the asset's volatility. Given the negative Sharpe ratio of -0.95, the approach lacks risk-adjusted efficiency and should not be deployed until robustness is proven. The next step is to pause execution and re-evaluate entry filters on GRT/USD before attempting any optimization.

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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