LATINOS TRADING

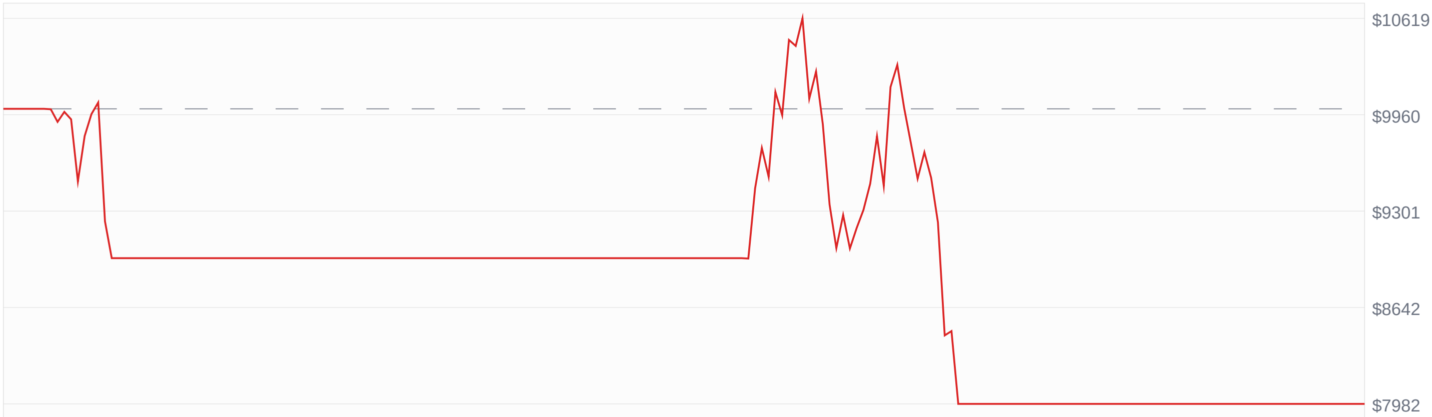
BACKTEST REPORT

Backtest #48071 · 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 reveals a catastrophic failure where the TS-Momentum strategy generated zero winning trades and a 24.83% drawdown on only two transactions, rendering all statistical metrics like the negative Sharpe ratio statistically meaningless due to the severe sample size limitation. Such a tiny sample of data cannot support any conclusion regarding robustness, and the -20.18% loss indicates that the momentum parameters are currently misaligned with GRT/USD price action. Before deploying live capital, the strategy requires rigorous parameter optimization and a significantly longer backtest window to validate whether the approach can overcome the asset's specific volatility regime.

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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