LATINOS TRADING

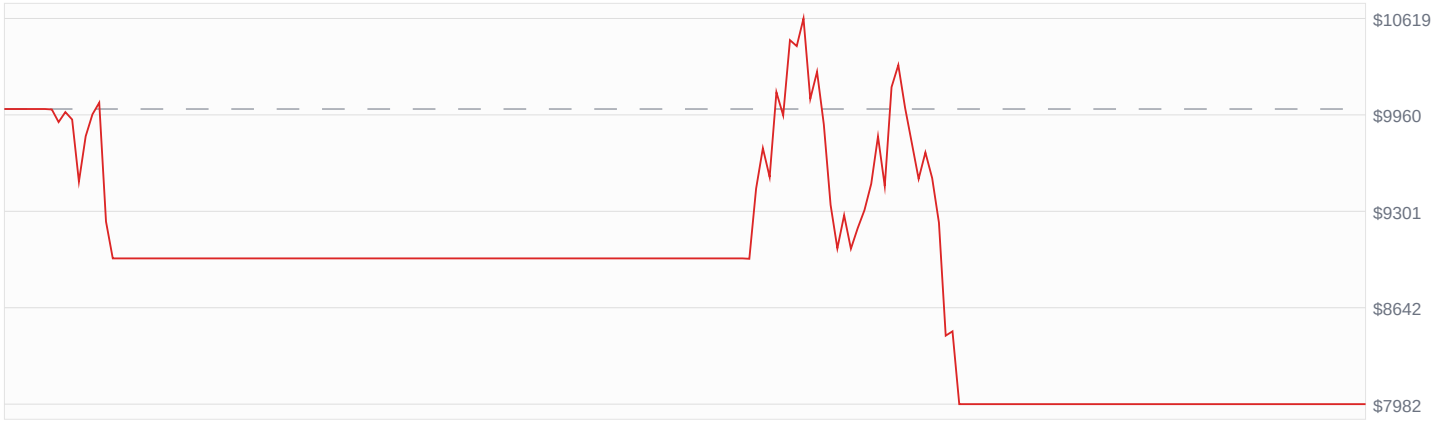
BACKTEST REPORT

Backtest #52182 · 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 TS-Momentum backtest on GRT/USD failed catastrophically, registering a -20.18% ROI and zero winning trades amidst a 24.83% drawdown. With only two executed trades, the statistical power is negligible, rendering the negative Sharpe ratio of -0.95 insufficient for robust inference or strategy rejection. The extreme volatility likely triggered premature exits or total losses before any trend confirmation could materialize. We must expand the sample size through a broader historical range or adjust entry filters before drawing definitive conclusions on the strategy's viability.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.