LATINOS TRADING

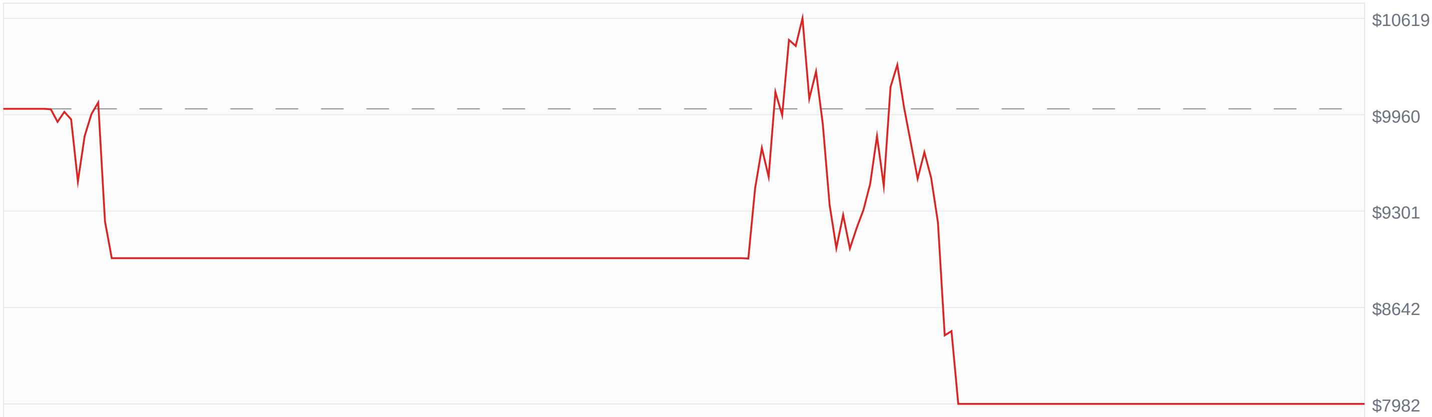
BACKTEST REPORT

Backtest #53466 · 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 strategy failed catastrophically on GRT/USD, generating zero wins and a -20.18% ROI across only two trades, which renders any statistical conclusion invalid due to extreme sample size insufficiency. A negative Sharpe ratio of -0.95 and a 24.83% maximum drawdown indicate severe trend-following failure, likely caused by entering positions during a prolonged downtrend without adequate loss protection. The data suggests this momentum logic is fundamentally misaligned with current GRT volatility, requiring a complete parameter overhaul or a switch to a range-bound approach. Immediate next steps involve expanding the test period to identify regime shifts or implementing stop-loss mechanisms to cap drawdowns before live

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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