LATINOS TRADING

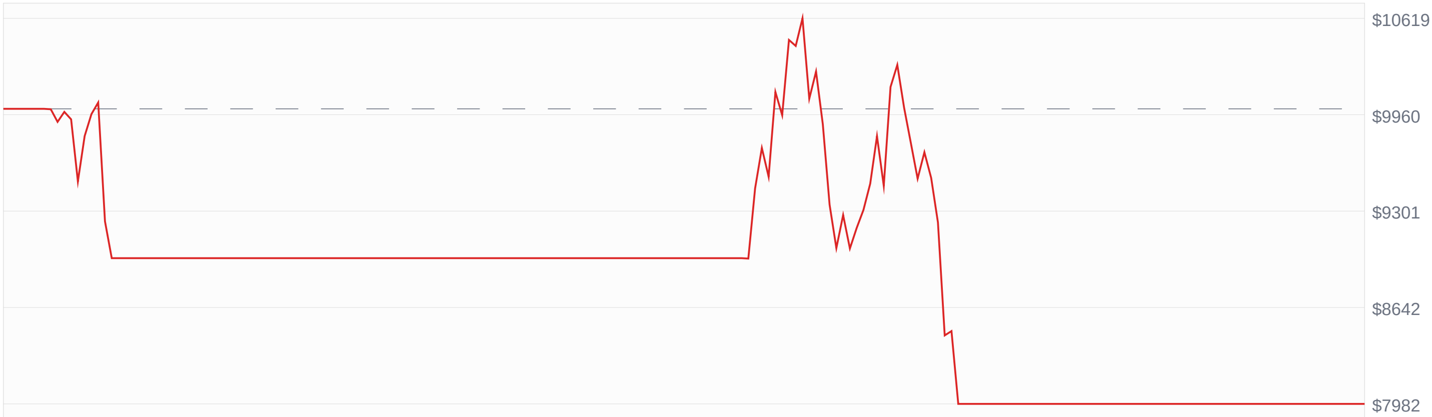
BACKTEST REPORT

Backtest #48072 · 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 GRT/USD TS-Momentum backtest failed catastrophically with zero winning trades and a max drawdown exceeding 25%, driven by just two executed transactions. A negative Sharpe of -0.95 indicates the strategy destroyed capital relative to risk-free rates, likely due to overfitting on a tiny sample size that lacks statistical significance. Such a sparse dataset cannot validate any momentum logic, suggesting the parameters are either misaligned with current market regime or the timeframe is too noisy. We must run a longer historical simulation with tighter filters to identify whether the core logic holds or if the strategy simply requires fundamental rethinking before live deployment.

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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