LATINOS TRADING

BACKTEST REPORT

Backtest #27612 · ARB/USD · ARB/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.53%	-0.60	0.0%	-35.11%

EQUITY CURVE

119 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The ARB/USD momentum strategy suffered a catastrophic -13.53% drawdown with a zero percent win rate across only two trades, indicating a fundamentally broken signal logic rather than random variance. The 35.11% maximum drawdown confirms that stop-losses were either absent or completely ineffective during the adverse price action, while the negative Sharpe ratio of -0.60 reflects a persistent drift toward losses. With such a statistically insignificant sample size of two, there is zero confidence in the strategy's ability to generate alpha under any market regime. The immediate next step is to halt all deployment and audit the entry signal logic to identify the specific divergence or trend-break failure that triggered these consecutive losses.

ADDITIONAL METRICS

CAGR	**-19.49%**
Sortino Ratio	**-0.50**
Turnover	**5.56x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8649.58**

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