LATINOS TRADING

BACKTEST REPORT

Backtest #29048 · 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 strategy suffered a severe -13.53% ROI and 35.11% drawdown, indicating total signal failure with a 0.0% win rate. While the Sharpe ratio of -0.60 confirms poor risk-adjusted performance, the two-trade sample size renders these statistics statistically insignificant. The results suggest the momentum logic is fundamentally misaligned with current market volatility or tokenomics. Immediate parameter optimization is required to test alternative indicators before re-evaluating the core thesis.

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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