LATINOS TRADING

BACKTEST REPORT

Backtest #32882 · 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 backtest underperformed significantly, recording zero wins and a 35% drawdown across only two trades, which renders the Sharpe ratio of -0.60 statistically meaningless and unconvincing. Such a tiny sample size fails to establish any reliable trend or risk profile, suggesting the strategy is either misaligned with ARB's volatility or overfitted to a narrow historical window. Without additional trades, we cannot assess whether the entry logic or stop-loss placement is flawed, nor can we trust the negative ROI as a predictor of future performance. We must immediately run a new simulation with tighter entry filters or extended lookback periods to generate sufficient data points before considering live deployment.

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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