LATINOS TRADING

BACKTEST REPORT

Backtest #33656 · 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 TS-Momentum strategy generated a severe loss of 13.53% with a zero win rate, indicating a complete failure to capture upside while suffering a 35.11% maximum drawdown on only two executed trades. The negative Sharpe ratio of -0.60 confirms that the risk-adjusted performance is statistically unfavorable and likely driven by poor capital preservation rather than alpha generation. Such a small sample size of two trades provides insufficient statistical confidence to validate any structural flaw in the logic or to attribute the loss solely to market regime changes. The strategy must be re-evaluated with tighter entry filters or reduced position sizing to prevent catastrophic drawdowns before any further 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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