LATINOS TRADING

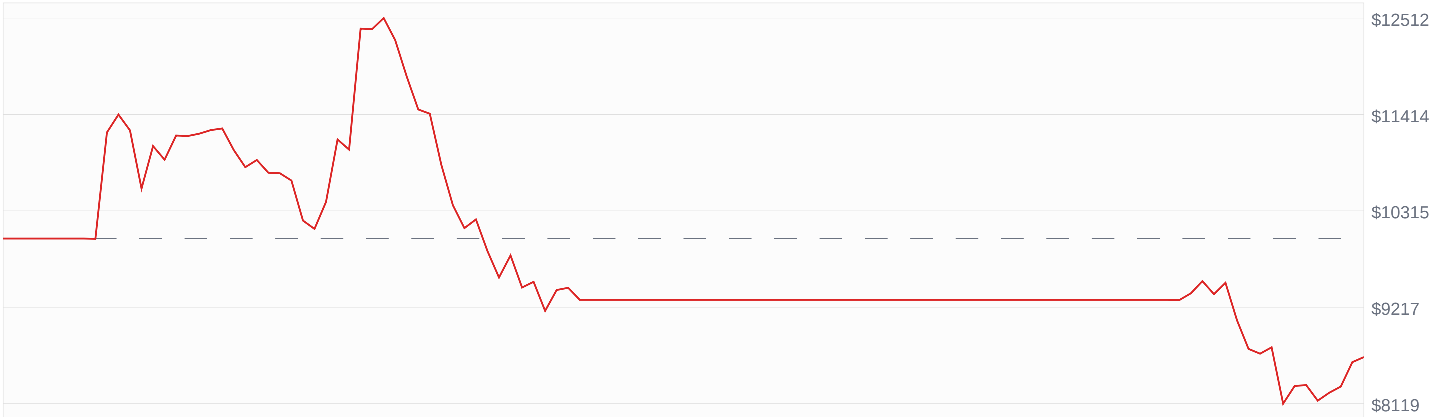
BACKTEST REPORT

Backtest #37280 · 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 backtest reveals a catastrophic failure with zero winning trades and a maximum drawdown exceeding 35%, indicating the strategy cannot survive the asset's volatility. With only two total trades, the statistical significance is negligible, rendering the -13.53% ROI and negative Sharpe ratio meaningless due to extreme sample size bias. The strategy likely suffered from overfitting or poor parameterization during recent market regimes where momentum signals were ineffective. We must discard the current parameter set and re-run the test with tighter stop-loss logic and reduced position sizing to prevent rapid capital erosion.

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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