LATINOS TRADING

BACKTEST REPORT

Backtest #38086 · 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 TS-Momentum strategy on ARB/USD failed completely, generating zero winning trades and suffering a 35.11% peak drawdown. With only two total trades, the statistical sample is too small to draw any reliable conclusions about the strategy's long-term viability. The negative Sharpe ratio and total capital erosion indicate that momentum thresholds are misaligned with current market volatility. Immediate action requires parameter optimization or a pause in deployment to avoid further capital loss.

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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