LATINOS TRADING

BACKTEST REPORT

Backtest #50801 · 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 failed completely, recording zero winning trades and a -13.53% return driven by a single large loss. A 35.11% maximum drawdown and negative Sharpe of -0.60 indicate the model is not statistically viable given the insufficient sample size of only two trades. The near-zero win rate suggests the momentum thresholds are misaligned with current market volatility or lack sufficient filtering. Before re-running the simulation, you must refine the entry logic or widen stop-loss parameters to prevent catastrophic single-trade losses. Do not deploy capital until you achieve a minimum of 50 successful trades to validate any statistical significance.

ADDITIONAL METRICS

CAGR	**-19.49%**
Sortino Ratio	**-0.50**
Turnover	**5.56x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$8649.58**