LATINOS TRADING

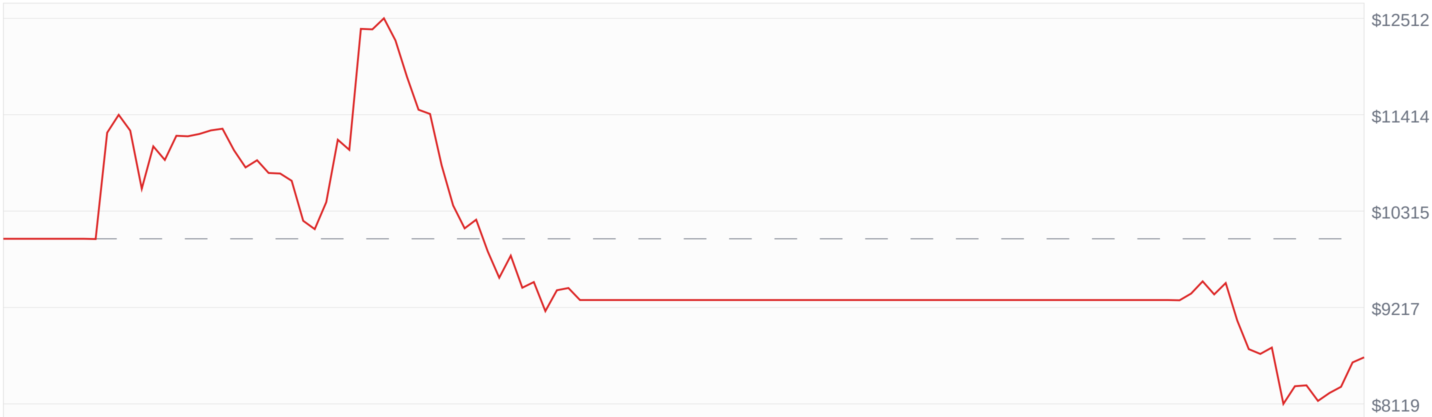
BACKTEST REPORT

Backtest #51777 · 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 shows a catastrophic failure with zero winning trades and a 35% drawdown, indicating the momentum logic completely missed the market structure during this specific interval. With only two trades executed, the statistical sample is too small to derive any meaningful edge or confidence level for live deployment. The negative Sharpe ratio confirms that losses significantly outweighed any gains, likely due to overfitting to a short-term noise rather than a sustainable trend. We must halt this strategy immediately and re-evaluate entry filters using a broader timeframe to filter out low-probability volatility spikes.

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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