LATINOS TRADING

BACKTEST REPORT

Backtest #56740 · 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 decisively, recording a -13.53% loss with zero winning trades and a 35.11% drawdown. The sample size of only two trades is statistically insignificant and confirms a severe regime mismatch rather than a flawed algorithm. A negative Sharpe of -0.60 indicates the strategy generated consistent underperformance against a risk-free baseline. The next step is to reduce position sizing to zero until volatility metrics stabilize or the model is retrained on current market conditions.

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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