LATINOS TRADING

BACKTEST REPORT

Backtest #49665 · 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 failed catastrophically, registering a 13.53% loss on a minuscule sample of only two trades. With zero winning trades and a severe 35% drawdown, the strategy lacks statistical significance and produces negative risk-adjusted returns. The current sample size is insufficient to confirm whether the approach is fundamentally flawed or simply unlucky in this specific market regime. We must halt auto-execution immediately and conduct a deeper analysis of ARB volatility and momentum failure points before recalibrating parameters.

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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