LATINOS TRADING

BACKTEST REPORT

Backtest #46652 · 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 momentum strategy failed decisively, generating zero winning trades and a 35% drawdown across only two transactions. Such a tiny sample size renders the negative Sharpe ratio of -0.60 statistically insignificant, meaning the loss could easily be noise rather than a systemic flaw. While the momentum logic likely aligned poorly with the current price structure, the data is too sparse to confirm whether the parameters need tuning or the asset is fundamentally unsuitable. We must increase sample volume by extending the backtest window or testing alternative indicators before discarding the strategy entirely.

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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