LATINOS TRADING

BACKTEST REPORT

Backtest #53463 · 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 is statistically insignificant with only two trades, rendering the -13.53% ROI and zero win rate unreliable indicators of strategy failure. A catastrophic 35.11% drawdown suggests aggressive position sizing or a complete lack of stop-loss logic in the current parameter set. The negative Sharpe ratio confirms that the strategy failed to generate risk-adjusted returns over the tested period. Given the extremely limited sample size, any conclusion drawn from this single run is speculative at best. The immediate next step is to expand the backtest window to capture multiple market cycles and introduce volatility filters to prevent overfitting to a single event.

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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