LATINOS TRADING

BACKTEST REPORT

Backtest #50246 · NEAR/USD · NEAR/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.13%	0.52	33.3%	-36.16%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The NEAR/USD momentum test yielded a nominal gain of 11.13%, but the 33.3% win rate and severe 36.16% drawdown reveal a strategy driven by low-frequency, high-risk outliers rather than consistent alpha. With only three total trades, the results lack statistical significance, making the 0.52 Sharpe ratio unreliable and the equity curve potentially misleading. The strategy failed to filter out volatile downside risk effectively, suggesting the momentum thresholds were too wide for current market conditions. A concrete next step is to increase trade frequency by tightening entry criteria or adding volatility filters to validate performance across a larger sample size before deployment.

ADDITIONAL METRICS

CAGR	**11.13%**
Sortino Ratio	**0.49**
Turnover	**5.57x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11113.41**