LATINOS TRADING

BACKTEST REPORT

Backtest #33446 · 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 backtest shows a sharp disconnect between nominal gains of 11.13% and a win rate of only 33.3%, driven by a single massive winner among just three trades. The 36.16% maximum drawdown and low Sharpe ratio of 0.52 indicate excessive volatility and a lack of statistical robustness in the strategy. With such a tiny sample size of three trades, these results are highly susceptible to random noise and provide no reliable confidence for live deployment. The extreme drawdown suggests the entry logic is poorly calibrated to current market volatility or lacks adequate stop-loss mechanisms. The immediate next step is to expand the backtest window to hundreds of trades and implement tighter risk parameters to validate the

ADDITIONAL METRICS

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