LATINOS TRADING

BACKTEST REPORT

Backtest #40605 · 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 strategy generated an 11.13% ROI on only three trades, indicating a high-variance sample that lacks statistical significance. Despite a positive Sharpe ratio of 0.52, the 36.16% maximum drawdown reveals severe instability and poor risk-adjusted performance relative to trade frequency. The low win rate of 33.3% suggests the entry criteria are too aggressive for the current market volatility, leading to premature exits. To validate the approach, you must expand the test period or adjust filters to capture more trades before deploying live capital.

ADDITIONAL METRICS

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