LATINOS TRADING

BACKTEST REPORT

Backtest #46975 · 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

This backtest for NEAR/USD shows a misleadingly high ROI of 11.13% driven by only three trades, which renders the statistical significance negligible. The Sharpe ratio of 0.52 and a severe 36.16% drawdown indicate excessive volatility and poor risk-adjusted returns relative to the sample size. A win rate of merely 33.3% suggests the momentum logic fails to filter out false breakouts effectively in this specific market regime. The strategy requires immediate parameter refinement to reduce trade frequency and tighten stop-loss logic before any live deployment. We must run a stress test with a larger dataset to validate if these results are an anomaly or a persistent structural flaw.

ADDITIONAL METRICS

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