# LATINOS TRADING

## BACKTEST REPORT

Backtest #51040 · 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 NEAR/USD momentum strategy yielded a nominal 11.13% gain but failed statistically due to an extremely low sample size of three trades. The 33.3% win rate and 0.52 Sharpe ratio indicate poor risk-adjusted performance, while the 36.16% maximum drawdown reveals significant exposure to single trade volatility. Such a small dataset renders the results anecdotal and insufficient to validate the auto-momentum logic for production deployment. The primary failure mode is likely overfitting to a specific short-term price sequence rather than capturing a robust trend. Next, execute a walk-forward analysis with a 20-trade minimum threshold before considering any live allocation.

### ADDITIONAL METRICS

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