LATINOS TRADING

BACKTEST REPORT

Backtest #56190 · 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 backtest shows a 11.13% return driven by three trades, but a 36% drawdown and 0.52 Sharpe ratio reveal a strategy that is more luck than logic. With only three trades, statistical significance is absent, meaning the 33% win rate is too noisy to trust as a reliable edge. The high volatility suggests momentum signals failed during the specific 24/7 execution window, likely missing context from market hours or news events. Next, re-run the test with tighter entry filters and a minimum trade count of fifty to validate whether the alpha persists outside of outliers.

ADDITIONAL METRICS

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