LATINOS TRADING

BACKTEST REPORT

Backtest #30020 · 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 yields an ROI of +11.13% but suffers from a critically low statistical confidence due to only three total trades. The high max drawdown of 36.16% combined with a meager 33.3% win rate reveals extreme fragility rather than robust alpha generation. A Sharpe ratio of 0.52 fails to compensate for the substantial risk taken, indicating poor risk-adjusted performance. This tiny sample size renders the results statistically insignificant and highly susceptible to random variance. The immediate next step must be running a significantly longer simulation to expand the trade count and validate the momentum signal's true edge.

ADDITIONAL METRICS

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

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