LATINOS TRADING

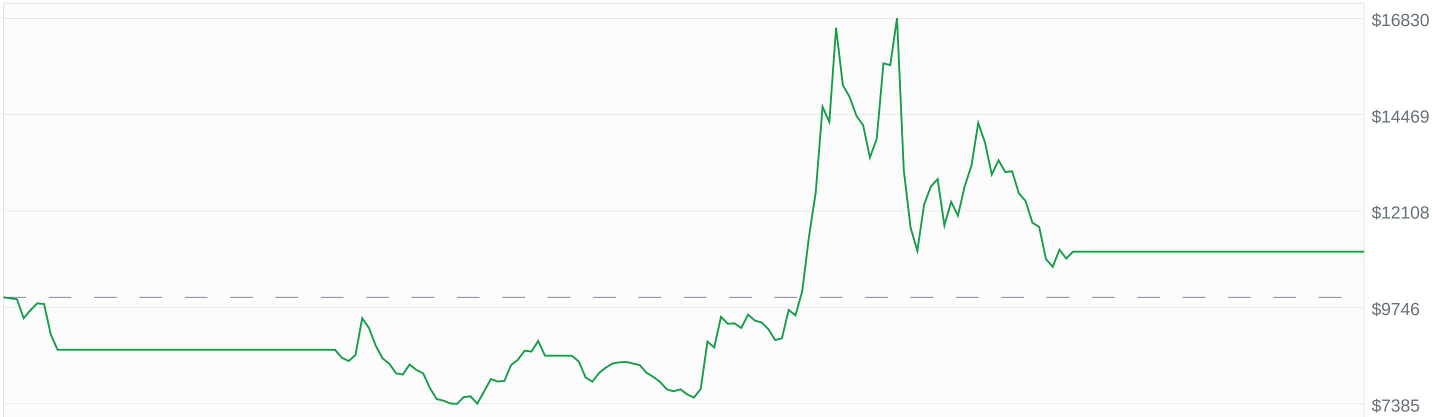
BACKTEST REPORT

Backtest #38376 · 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 11.13% ROI with a low Sharpe of 0.52, primarily driven by just three trades. A 33.3% win rate combined with a 36.16% drawdown indicates extreme fragility rather than reliable alpha. Statistical confidence is negligible given the tiny sample size, making the profitability a statistical anomaly. The strategy lacks sufficient trade frequency to validate its risk-adjusted returns under current market regimes. We must backtest with extended lookback periods and adjust entry filters to increase trade frequency before deployment.

ADDITIONAL METRICS

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