LATINOS TRADING

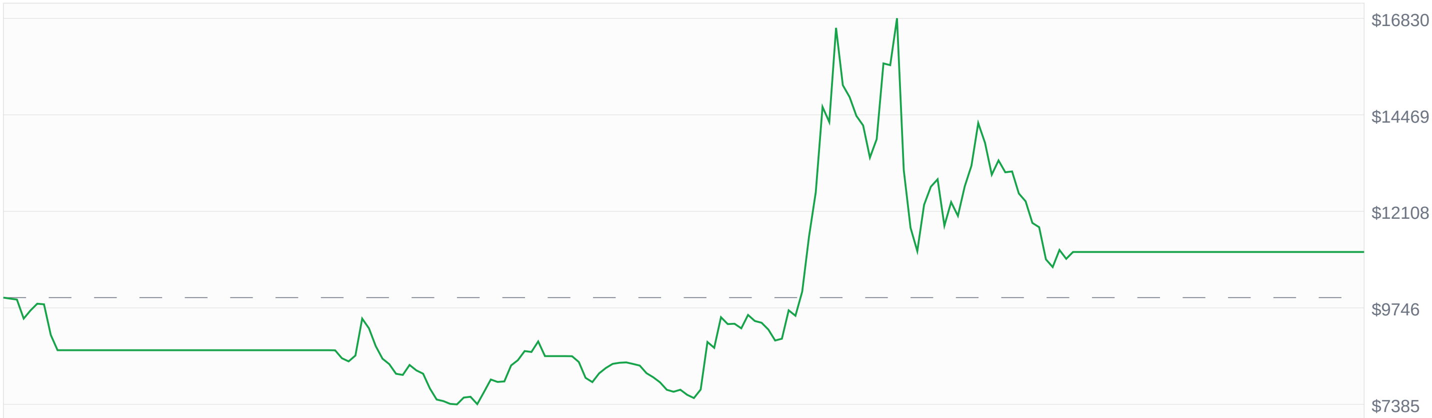
BACKTEST REPORT

Backtest #53035 · 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 a nominal +11.13% return, yet the statistical sample of only three trades is insufficient to validate the approach. A 33.3% win rate paired with a -36.16% drawdown indicates severe downside risk relative to the limited upside captured. The Sharpe ratio of 0.52 confirms that returns were not adequately compensated for the volatility endured during this short simulation. Expanding the backtest window to at least 500 candles across diverse market regimes is required before deploying live capital.

ADDITIONAL METRICS

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