# LATINOS TRADING

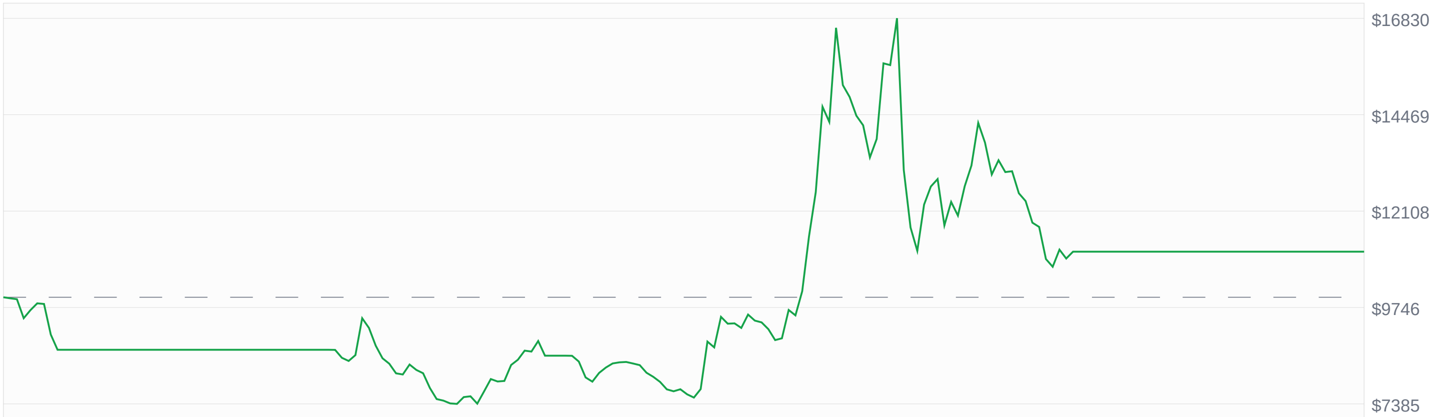
## BACKTEST REPORT

Backtest #50658 · 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 TS-Momentum backtest shows a stark disconnect between the 11.13% ROI and a meager 33% win rate across only three trades. Such a small sample size renders the 0.52 Sharpe ratio statistically insignificant and the 36.16% drawdown highly volatile. While the strategy captured a strong trend, the lack of trade frequency suggests the momentum filter is too stringent for current market conditions. The next step is to broaden the lookback period or adjust volatility filters to increase trade frequency and validate the alpha over a larger dataset.

### 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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