LATINOS TRADING

BACKTEST REPORT

Backtest #48840 · XTZ/USD · XTZ/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-34.76%	-1.40	0.0%	-39.09%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The XTZ/USD momentum backtest is a clear failure, showing zero winning trades and a -34.76% return with a negative Sharpe ratio. Only three trades executed in the sample provide insufficient statistical confidence to generalize performance. The strategy failed to identify any profitable setups, resulting in a severe 39.09% maximum drawdown against initial capital. We must halt deployment for this configuration and recalibrate entry filters to address the lack of directional accuracy.

ADDITIONAL METRICS

CAGR	-34.76%
Sortino Ratio	-0.69
Turnover	4.44x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$6524.13

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