LATINOS TRADING

BACKTEST REPORT

Backtest #48841 · 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 TS-Momentum strategy failed completely with a 0% win rate and a -34.76% loss, indicating severe overfitting or regime mismatch. Only three trades occurred, making statistical significance impossible and rendering the Sharpe ratio of -1.40 meaningless. The 39.09% drawdown suggests catastrophic risk management or a flawed entry logic that did not adapt to market conditions. We must expand the sample size with a longer backtest window or adjust filter parameters before deploying capital. This strategy is currently unfit for live trading without a fundamental overhaul of its signal generation.

ADDITIONAL METRICS

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