LATINOS TRADING

BACKTEST REPORT

Backtest #56752 · 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 strategy suffered a 34.76 percent loss with a negative Sharpe ratio of 1.40 and a 39.09 percent maximum drawdown. It recorded zero wins across only three trades, indicating a complete failure of the momentum signal in this specific XTZ USD environment. Such a small sample size provides negligible statistical confidence to distinguish genuine alpha from random market noise. The primary issue is the lack of profitable exits rather than entry timing, as every position resulted in a loss. You should immediately halt this configuration and retest the parameters using a longer historical window to establish a valid baseline before considering any further deployment.

ADDITIONAL METRICS

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