LATINOS TRADING

BACKTEST REPORT

Backtest #9204 · XTZ/USD · XTZ/USD · GG7_Williams_Oversold (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 failed catastrophically with a zero percent win rate across only three trades, rendering the -34.76% loss statistically insignificant due to severe undersampling. A Sharpe ratio of -1.40 indicates poor risk-adjusted performance, while the 39% drawdown exposes the portfolio to unacceptable volatility. The Williams Oversold logic likely suffered from extreme liquidity gaps or regime shifts in XTZ that the backtest did not adequately filter. Immediate refinement of entry criteria is required to prevent curve-fitting errors from derailing future deployments.

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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