LATINOS TRADING

BACKTEST REPORT

Backtest #9205 · 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 XTZ/USD Williams Oversold strategy yielded a -34.76% ROI with a -1.40 Sharpe ratio and zero wins over three trades, indicating a complete signal failure rather than statistical noise. The 39.09% max drawdown confirms extreme volatility exposure without any offsetting positive returns. Such a tiny sample size precludes meaningful confidence in the results, as random chance could easily produce this outcome. The strategy failed to identify any valid entry points or manage risk effectively during this period. Next, the signal logic must be recalibrated to filter out ranging markets that trigger false oversold readings.

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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