LATINOS TRADING

BACKTEST REPORT

Backtest #9208 · 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 backtest is a catastrophic failure with a -34.76% ROI and a 0% win rate across only three trades. A Sharpe ratio of -1.40 confirms severe underperformance, while the 39% drawdown indicates extreme volatility risk. With such a tiny sample size, the results lack statistical significance and likely reflect random noise rather than strategy logic. The Williams Oversold logic failed completely in this trend, suggesting the market regime was hostile to mean reversion. Next, you must expand the data window to increase sample size and test against different market conditions to validate any signal viability.

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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