LATINOS TRADING

BACKTEST REPORT

Backtest #9210 · 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

This XTZ backtest is a catastrophic failure with zero wins across only three trades, rendering the results statistically meaningless and highly unreliable. The negative Sharpe ratio and massive drawdown confirm the strategy's inability to capture any favorable price movements during the test period. With such a small sample size, no meaningful confidence can be assigned to the poor performance, indicating a flawed signal generation logic rather than bad luck. The system failed to identify even a single profitable entry, suggesting fundamental issues with the Williams Oversold parameters. Immediate code refactoring and parameter optimization are required before any further testing to prevent further capital erosion.

ADDITIONAL METRICS

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