LATINOS TRADING

BACKTEST REPORT

Backtest #48841 · 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 XTZ/USD TS-Momentum strategy failed completely with a 0% win rate and a -34.76% loss, indicating severe overfitting or regime mismatch. Only three trades occurred, making statistical significance impossible and rendering the Sharpe ratio of -1.40 meaningless. The 39.09% drawdown suggests catastrophic risk management or a flawed entry logic that did not adapt to market conditions. We must expand the sample size with a longer backtest window or adjust filter parameters before deploying capital. This strategy is currently unfit for live trading without a fundamental overhaul of its signal generation.

ADDITIONAL METRICS

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

Generated 2026-08-31T16:52:44Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.