LATINOS TRADING

BACKTEST REPORT

Backtest #57563 · 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 backtest failed catastrophically with zero winning trades and a -34.76% drawdown, indicating a total lack of statistical viability on this sample size. A Sharpe ratio of -1.40 confirms that losses vastly outweighed any potential gains, rendering the strategy mathematically unsound for institutional deployment. With only three trades executed, the data is too sparse to derive meaningful signals or validate any market hypothesis against XTZ volatility. The primary failure lies in the strategy's inability to filter out noise or identify genuine trend breaks without overfitting to extreme outliers. Immediate action requires a complete strategy overhaul or abandoning the TS-Momentum logic for this specific pair until

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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