



Backtest #32913 · 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 CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum strategy on XTZ/USD failed catastrophically with zero winning trades and a severe 39% drawdown, indicating a complete lack of edge in this sample. Statistical confidence is negligible given only three trades, rendering the -34.76% ROI and negative Sharpe ratio unreliable indicators of future performance. The strategy likely overfitted to a specific noise pattern or missed the asset's structural volatility entirely. Before redeploying any capital, the parameter space must be stress-tested against broader market regimes to validate robustness. This analysis serves strictly as educational research and does not constitute investment advice.

ADDITIONAL METRICS

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