



Backtest #35884 · 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 XTZ/USD TS-Momentum backtest failed catastrophically with a zero percent win rate and a -34.76% loss over only three trades, rendering any statistical significance meaningless. A Sharpe ratio of -1.40 and a 39.09% drawdown indicate that the momentum logic likely entered during a distinct downtrend without sufficient volatility filters. The sample size is too small to validate the strategy, but the complete failure suggests the entry thresholds were poorly calibrated for this asset's current behavior. We must expand the simulation to at least one thousand trades across multiple market cycles to isolate structural flaws before deploying capital.

ADDITIONAL METRICS

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