



Backtest #37300 · 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 Crypto backtest reveals a catastrophic failure with zero winning trades and a -34.76% ROI, driven by only three executed signals over the test period. A Sharpe ratio of -1.40 and a 39.09% maximum drawdown indicate severe undercapitalization of the sample size, rendering these statistical metrics unreliable for institutional decision-making. The strategy likely lacks effective risk management or fails to filter false breakouts common in low-volatility periods, leading to premature exits or stop hunts. Before deploying live capital, we must optimize entry thresholds and implement a robust stop-loss mechanism to prevent such extreme equity erosion.

ADDITIONAL METRICS

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