



Backtest #46664 · 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 momentum strategy failed catastrophically, executing only three trades with a zero win rate and a 39% drawdown, rendering the -34% ROI statistically meaningless due to the vanishingly small sample size. Such a sparse dataset lacks any predictive power and offers no confidence in the strategy's viability under normal market conditions. The extreme negative Sharpe ratio indicates severe underperformance relative to risk, suggesting the momentum logic is ineffective for this pair. Immediate recalibration of entry filters or a complete strategy pivot is required before any live capital is deployed.

ADDITIONAL METRICS

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