



Backtest #48845 · 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 strategy failed catastrophically, registering zero wins and a -34.76% return on just three trades. Such a tiny sample size yields no statistical confidence, rendering the -1.40 Sharpe ratio and 39% drawdown unreliable indicators of future performance. The total absence of profitable trades suggests the momentum logic is misaligned with current market microstructure or liquidity. Immediate next step is to pause execution, widen the backtest lookback period to validate edge robustness, and re-examine entry filters before risking live capital.

ADDITIONAL METRICS

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