



Backtest #48839 · 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, generating zero winning trades and incurring a -34.76% ROI with a Sharpe ratio of -1.40. With only three executed trades, the sample size is statistically insignificant and insufficient to validate the approach or assess true risk exposure. The severe 39.09% drawdown indicates that the momentum logic lacks a robust stop-loss mechanism or is misaligned with current XTZ volatility patterns. Before any further capital allocation, we must re-evaluate the entry filters and verify if the underlying asset regime has shifted fundamentally. The immediate next step is to run a new backtest with tightened stop-losses and a minimum threshold of fifty trades to confirm statistical validity.

ADDITIONAL METRICS

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