



Backtest #48843 · 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 zero wins and a sharp ratio of negative 1.40, indicating a severe strategy-flaw rather than mere market noise. Executing only three trades suggests the strategy is too restrictive for current volatility, creating a sample size that renders any performance metric statistically insignificant. The 39% drawdown confirms that the momentum logic failed to identify entry points, leaving capital exposed during a sharp price decline without stop-loss protection. We must widen the entry thresholds or add a volume filter to avoid whipsaws, but only after stress-testing against a larger dataset to ensure robustness. This approach will provide the statistical confidence needed to distinguish between

ADDITIONAL METRICS

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