



Backtest #53475 · 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 completely, registering zero wins and a 39% drawdown on only three trades, indicating a lack of statistical significance rather than mere underperformance. A Sharpe ratio of -1.40 confirms the strategy generated excessive drawdown relative to returns, rendering the negative 34.76% ROI statistically meaningless given such a small sample size. The bot likely executed trades during XTZ's current consolidation or downtrend without sufficient volatility filters. We must expand the backtest window to validate robustness and add volume confirmation criteria before any live deployment.

ADDITIONAL METRICS

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