



Backtest #48844 · 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, recording zero winning trades and a 39.09% drawdown. With only three trades executed, the statistical noise is extreme, rendering the negative Sharpe ratio of -1.40 meaningless for live deployment. The strategy likely suffered from overfitting or poor parameter selection on such a limited sample size. Immediate next steps involve expanding the lookback period and retesting with wider stop-loss thresholds to validate robustness. This strategy is currently unsuitable for institutional deployment until further rigorous validation is completed.

ADDITIONAL METRICS

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