



Backtest #50813 · 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 winning trades and a 39% drawdown across only three executions. The negative Sharpe ratio of -1.40 and 34.76% ROI indicate the momentum logic generated severe losses rather than capturing trends. Such a tiny sample size renders any statistical conclusion invalid, as three data points cannot validate or invalidate a strategy's robustness. The absolute lack of wins suggests the entry triggers were systematically misaligned with XTZ price action during this period. A necessary next step is to expand the backtest window significantly to gather enough trade data for meaningful statistical analysis before re-deploying.

ADDITIONAL METRICS

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