



Backtest #48683 · XRP/USD · XRP/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.43%	-2.54	0.0%	-31.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TS-Momentum strategy on XRP/USD failed catastrophically, yielding zero winning trades and a drawdown equal to the total loss. With only three trades executed, the sample size is too small to distinguish between a flawed signal logic and mere statistical noise. The negative Sharpe ratio confirms that losses far outweighed any potential gains, indicating a severe misalignment with current market volatility. A robust walk-forward analysis is required before redeploying capital, as the current metrics suggest the parameters are fundamentally broken for this asset.

ADDITIONAL METRICS

CAGR	-31.43%
Sortino Ratio	-1.33
Turnover	4.81x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6857.24