



Backtest #52386 · 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 XRP/USD TS-Momentum strategy failed catastrophically, registering zero winning trades and a maximum drawdown that erased the entire initial capital. With only three trades executed, the sample size is statistically insufficient to draw meaningful conclusions about the strategy's long-term viability. The negative Sharpe ratio of -2.54 indicates severe underperformance relative to risk, suggesting the momentum logic is currently misaligned with XRP's price action. Immediate recalibration of entry filters or a complete strategy redesign is required before any further deployment. This analysis serves strictly for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

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