



Backtest #30030 · 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 strategy failed catastrophically with a zero win rate and three trades, yielding a severe thirty-one percent drawdown. The negative Sharpe ratio of minus two point five four indicates statistically significant underperformance rather than random variance. This tiny sample size precludes any reliable statistical confidence in the momentum logic. The algorithm appears to be capturing noise instead of trend. Next step requires expanding the trade history to at least fifty executions before evaluating signal validity.

ADDITIONAL METRICS

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