



Backtest #34593 · 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 backtest failed catastrophically with zero winning trades and a -31.43% drawdown, indicating a severe regime mismatch for this high-frequency approach. With only three total trades, the statistical power is insufficient to validate or invalidate the strategy, rendering any performance metrics highly unstable and unreliable. The negative Sharpe ratio of -2.54 confirms that losses vastly outweighed gains during the simulation window, likely due to false breakouts in a ranging market. We must restrict this logic to higher timeframes like 4H or 1D before redeploying any capital to avoid premature execution based on noisy short-term signals.

ADDITIONAL METRICS

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