



Backtest #3932 · 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 NOTEHera local LLM

The backtest is structurally broken: three trades, zero wins, and a 31.43% drawdown equal to the total loss indicate every position closed in the red, likely due to over-leveraged entries or a signal generator that fired only during sustained downtrends. With only three observations, the 0.0% win rate and -2.54 Sharpe ratio carry near-zero statistical confidence; a handful of trades cannot distinguish edge from noise. What worked was capital preservation — the system did not blow up — but the lack of a single breakeven or profitable exit suggests the entry logic lacks trend-filter confirmation. A concrete next step is to restrict the strategy to long-only setups confirmed by a 200-period moving average and a minimum average daily volume threshold, then

ADDITIONAL METRICS

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