



Backtest #45335 · 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

This strategy is fundamentally broken, with a negative three point four three percent ROI and a zero point zero percent win rate across all three trades. The maximum drawdown of thirty one point four three percent equals the total loss, indicating the position sizing or entry logic failed immediately without any recovery. The Sharpe ratio of minus two point five four is statistically meaningless here due to the extremely small sample size of three trades, which provides no confidence in the signal. The momentum logic appears completely misaligned with the current XRP price action, likely triggering only on false breakouts or adverse volatility. Next, completely discard this configuration and backtest a mean-reversion approach with strict risk

ADDITIONAL METRICS

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