



Backtest #48681 · 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 TS-Momentum strategy failed catastrophically on XRP/USD, generating zero winning trades and eroding capital by 31.43% with a negative Sharpe of -2.54. This sample size of three trades is statistically insufficient to draw robust conclusions, suggesting the strategy is currently misaligned with the asset's volatility regime. The total loss indicates a critical flaw in stop-loss placement or entry logic that requires immediate re-evaluation of the signal thresholds. We must pause deployment and re-run the backtest with adjusted parameters before risking live capital on this pair.

ADDITIONAL METRICS

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