



Backtest #48683 · 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 on XRP/USD failed catastrophically, yielding zero winning trades and a drawdown equal to the total loss. With only three trades executed, the sample size is too small to distinguish between a flawed signal logic and mere statistical noise. The negative Sharpe ratio confirms that losses far outweighed any potential gains, indicating a severe misalignment with current market volatility. A robust walk-forward analysis is required before redeploying capital, as the current metrics suggest the parameters are fundamentally broken for this asset.

ADDITIONAL METRICS

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