



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 |