



Backtest #53045 · 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 XRP/USD TS-Momentum strategy failed catastrophically in this sample, recording zero wins and a total loss of the initial capital. With only three trades executed, the statistical confidence in these results is negligible, rendering the -31.43% drawdown an outlier rather than a systemic flaw. The strategy appears overleveraged for this specific asset, as momentum signals proved consistently misaligned with price action. We must increase the trade sample size before drawing definitive conclusions about the algorithm's viability for XRP.

ADDITIONAL METRICS

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