



Backtest #50256 · 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 with zero winning trades and a -31.43% drawdown, indicating severe overfitting or regime mismatch. A sample size of three trades is statistically insufficient to validate any signal logic, rendering the negative Sharpe ratio of -2.54 meaningless for live deployment. The bot likely entered only during high volatility spikes without adequate stop-loss mechanisms, resulting in total capital erosion. Immediate action requires pausing the bot and re-optimizing entry filters to filter out low-probability noise.

ADDITIONAL METRICS

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