



Backtest #48682 · 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

This XRP/USD backtest failed catastrophically, delivering a -31.43% loss with zero winning trades and a negative Sharpe ratio of -2.54. The sample size of only three trades provides no statistical confidence to validate the strategy or attribute failure to market conditions rather than randomness. The TS-Momentum logic clearly lacks robustness in this environment, as it generated no profitable signals within the test period. Immediate action requires pausing the bot and recalibrating entry thresholds or switching to a trend-following regime before risking further capital.

ADDITIONAL METRICS

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