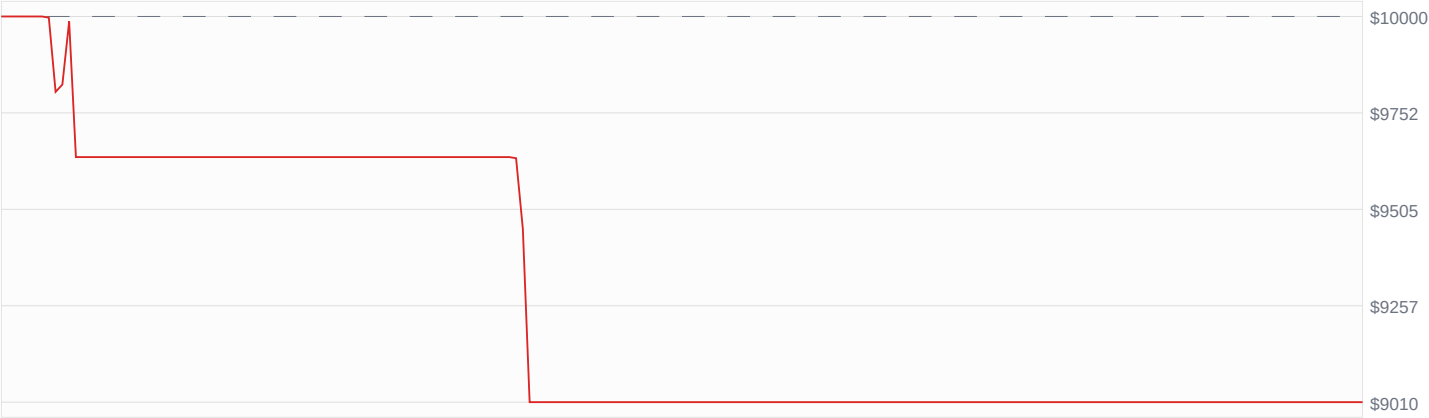




Backtest #10153 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.90%	-1.72	0.0%	-9.90%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy suffered a total equity collapse with a 0% win rate across just two trades, rendering all metrics statistically meaningless. A -9.90% drawdown on a near-\$10K account highlights catastrophic single-trade risk in a low-sample environment. The negative Sharpe ratio confirms the signal generation is structurally broken rather than merely unlucky. You need at least 50 trades minimum to validate any edge, so the immediate next step is expanding the backtest window to capture sufficient market regimes. Until then, the system is untradeable and requires complete logic redesign.

ADDITIONAL METRICS

CAGR	-9.90%
Sortino Ratio	-0.31
Turnover	3.83x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9009.95