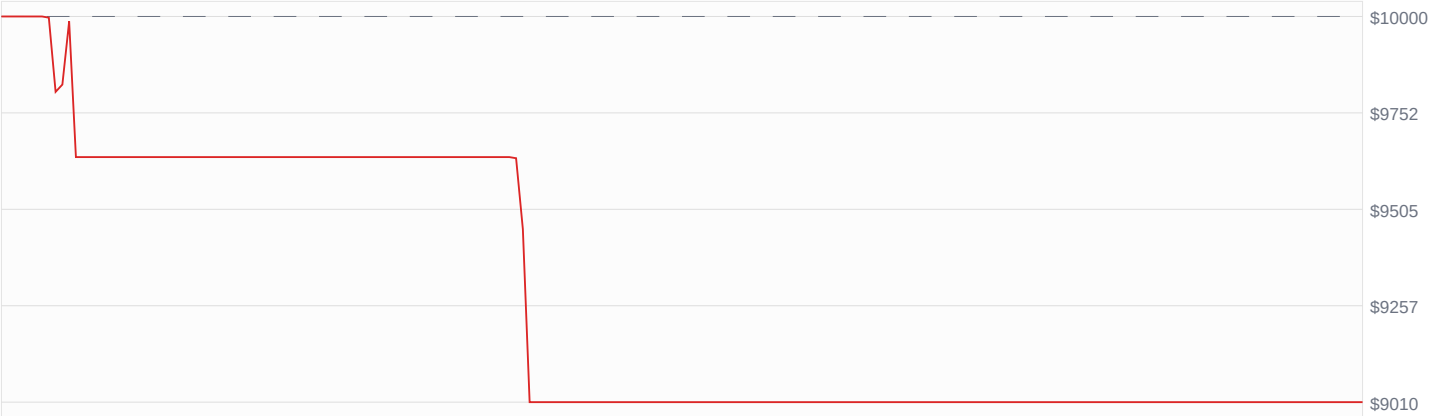




Backtest #10155 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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

This backtest on TRUMP/USD is statistically irrelevant at two trades and fundamentally broken with a zero win rate and negative Sharpe of -1.72. The strategy captured no winning executions, draining capital by nearly 10% in a single drawdown event. Such a tiny sample size cannot support any confidence in signal quality or market regime fit. You need to pause this bot immediately and stress-test the momentum logic against a broader historical window before deploying further capital.

ADDITIONAL METRICS

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