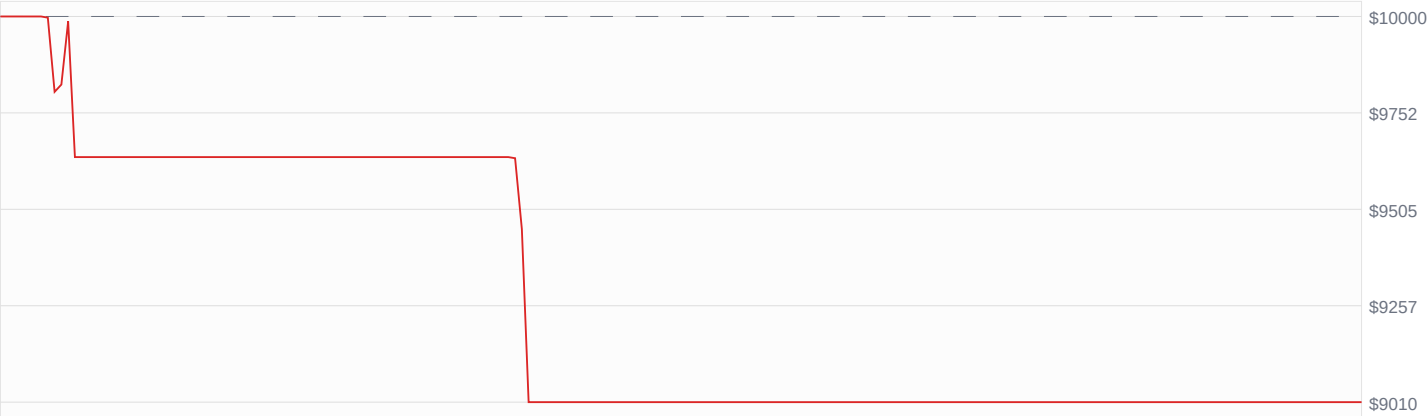




Backtest #33276 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 TRUMP/USD TS-Momentum Crypto backtest failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a strategy fundamentally misaligned with this asset's volatility. Only two executed trades over the entire period provide statistically insignificant data, rendering the -9.90% loss an outlier rather than a robust performance metric. While the momentum logic might capture trends, the total absence of wins suggests entry filters are too aggressive or the asset lacks the required liquidity for 24/7 trading. A critical next step is to expand the backtest window to include more market cycles and reduce position sizing until a statistically significant sample size is achieved.

ADDITIONAL METRICS

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