



Backtest #46180 · 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 momentum strategy failed catastrophically, posting a -9.90% ROI and a -1.72 Sharpe ratio with a 0.0% win rate. Both trades resulted in losses, creating a max drawdown that matches the total return loss. Statistical confidence is nonexistent with only two trades, making this sample too small to validate the algorithm. The strategy likely suffers from poor entry timing or excessive sensitivity to volatility in this specific asset. The immediate next step is to extend the backtest period to at least six months to gather a statistically significant sample size before any further optimization.

ADDITIONAL METRICS

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