



Backtest #46869 · 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 backtest failed catastrophically with zero wins and a negative Sharpe of -1.72, indicating severe overfitting or a strategy mismatch for this asset. With only two trades executed, the statistical sample size is too small to draw meaningful conclusions about the system's robustness. The strategy likely suffered from excessive volatility or incorrect parameter selection, as momentum signals proved non-existent in this specific timeframe. I recommend increasing the trade count threshold before deploying capital and re-running the test on a longer historical dataset to validate edge.

ADDITIONAL METRICS

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