



Backtest #47727 · 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 backtest for TRUMP/USD under the TS-Momentum Crypto strategy reveals a total failure with zero winning trades and a 9.90% drawdown, indicating a catastrophic lack of edge in this specific timeframe. The statistical sample of just two trades is too small to draw any meaningful conclusion, making the negative Sharpe ratio of -1.72 statistically insignificant rather than proof of strategy failure. This outcome suggests the momentum logic is entirely misaligned with the current market regime for this asset, likely due to low volatility or noise. You must immediately stop deploying live capital on this configuration and expand the backtest window to at least five years to identify structural flaws.

ADDITIONAL METRICS

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