



Backtest #54004 · 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 winning trades and a negative Sharpe ratio, indicating the momentum logic is fundamentally misaligned with this asset's volatility profile. A sample size of only two trades renders the results statistically insignificant, making any performance metrics unreliable and unrepeatable. The strategy likely suffered from poor entry timing on an illiquid or highly erratic pair, resulting in a total capital loss of nearly 10 percent. You must reduce position sizing for this specific token or switch to a mean-reversion approach designed for low-volume altcoins. Before deploying live capital, run a longer backtest on a broader dataset to validate whether the strategy has any

ADDITIONAL METRICS

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