



Backtest #56099 · 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 TS-Momentum strategy on TRUMP/USD generated zero wins and a 9.9% drawdown across only two trades, indicating extreme statistical insignificance rather than systematic failure. A sample size of two transactions is insufficient to validate any parameter or identify robust alpha, leaving the Sharpe ratio of -1.72 statistically meaningless. The strategy likely suffered from overfitting to recent volatility or failed to account for the asset's specific microstructure inefficiencies. We must expand the testing window to hundreds of trades before drawing conclusions about strategy viability.

ADDITIONAL METRICS

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