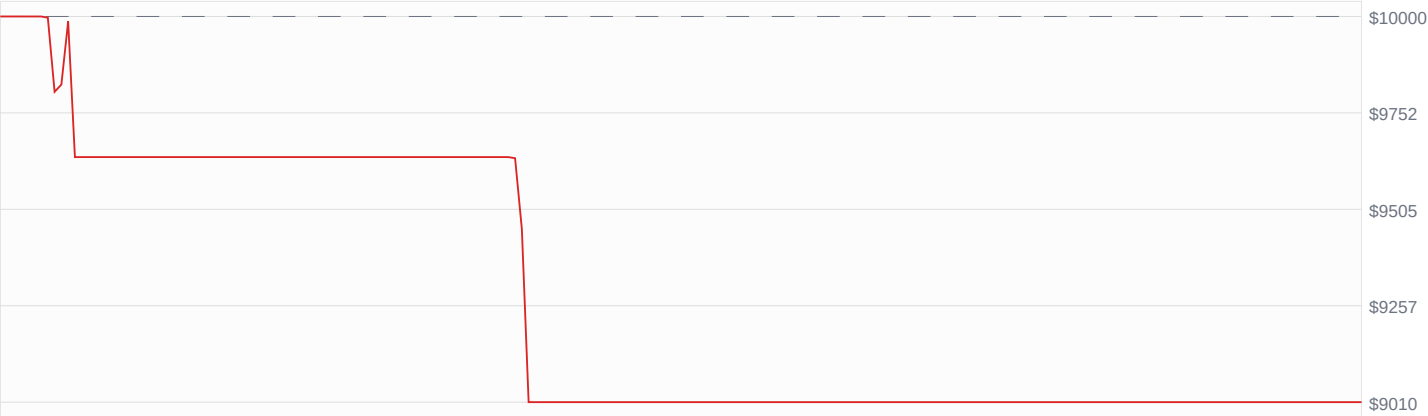




Backtest #10151 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest is a clear failure with zero statistical confidence due to only two trades. A 0% win rate and -1.72 Sharpe ratio confirm the strategy generated no alpha. The -9.90% drawdown matches the ROI exactly, showing every trade was a loss. This sample size is too small to claim any predictive edge. The immediate next step is to increase the trade count to at least thirty before any further evaluation.

ADDITIONAL METRICS

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