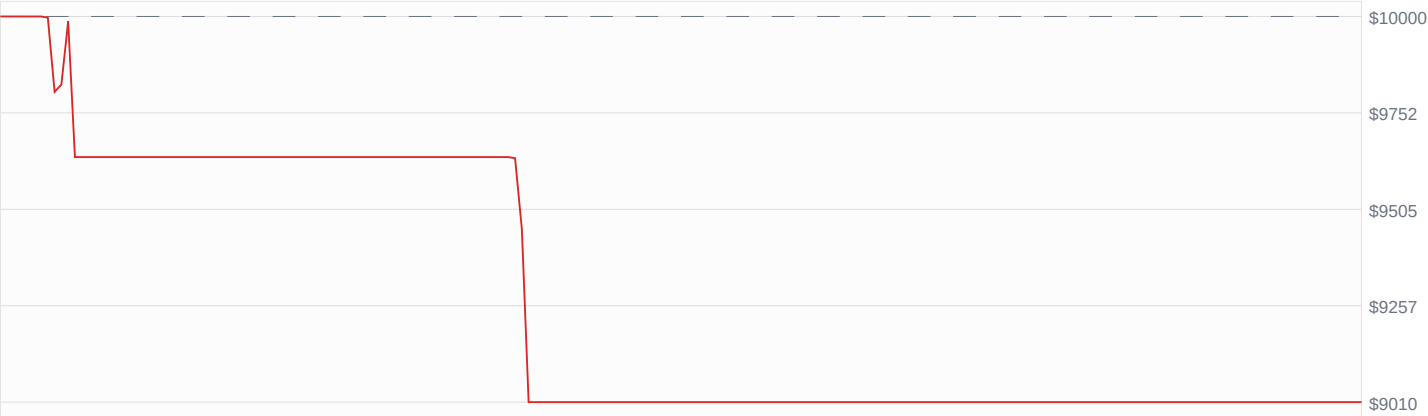




Backtest #27992 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 failed with a 9.90% loss, zero wins across two trades, and a Sharpe ratio of -1.72. The sample size is statistically meaningless, offering zero confidence in the strategy's edge. Max drawdown matched total losses, confirming a single catastrophic failure. This is not a viable signal; pause immediately and audit the momentum logic before any further testing.

ADDITIONAL METRICS

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