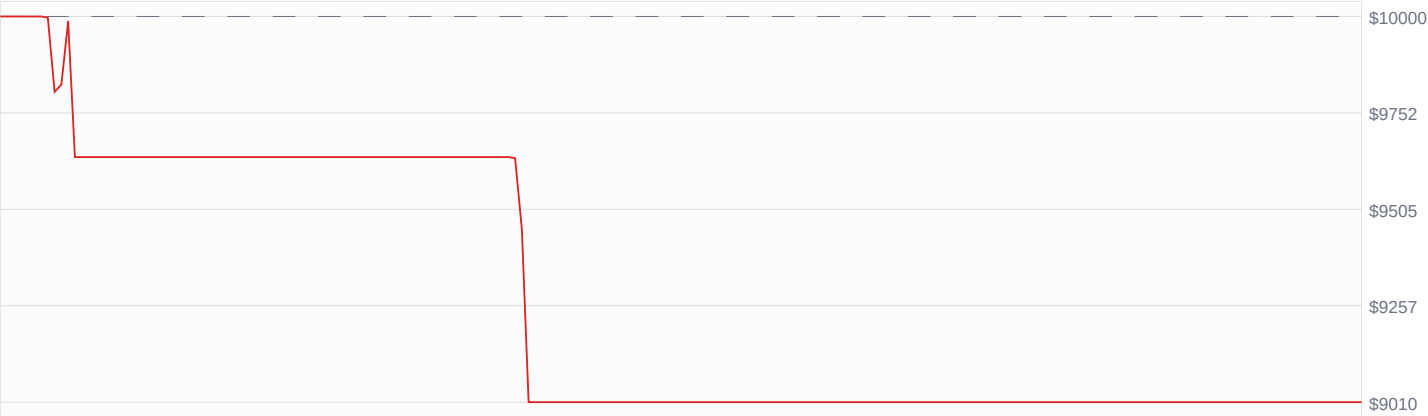




Backtest #29361 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.90%	-1.72	0.0%	-9.90%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy failed catastrophically with a -9.90% ROI and zero wins across only two trades, rendering Sharpe ratio analysis meaningless due to insufficient sample size. A 9.90% drawdown on a single loss suggests extreme over-exposure per trade, likely exposing the portfolio to unnecessary tail risk without any edge confirmation. The 0% win rate indicates the momentum signal logic is fundamentally misaligned with TRUMP/USD's volatile, sentiment-driven price action. Statistical confidence is effectively null; two data points cannot establish a profitable expectancy model or validate any market hypothesis. Immediate next step is to halt deployment, audit position sizing algorithms to prevent single-trade account destruction, and

ADDITIONAL METRICS

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