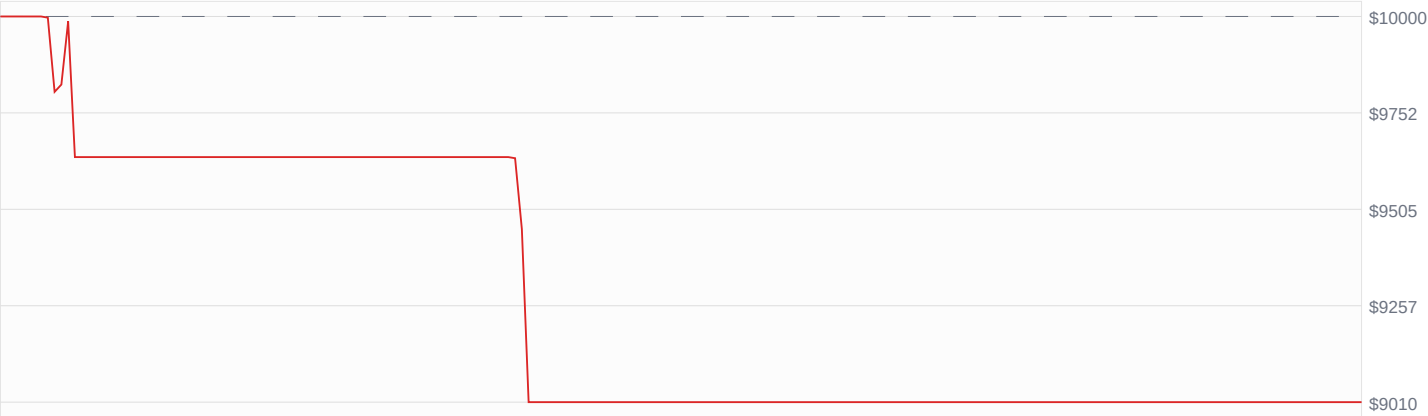




Backtest #33277 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -1.72. With only two trades executed, the statistical sample is insufficient to validate the model's robustness, rendering the -9.90% drawdown inconclusive rather than definitive. The absolute lack of successful signals suggests the momentum parameters are currently misaligned with the asset's specific volatility profile. We must recalibrate the entry thresholds and run a broader parameter sweep before re-deploying.

ADDITIONAL METRICS

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