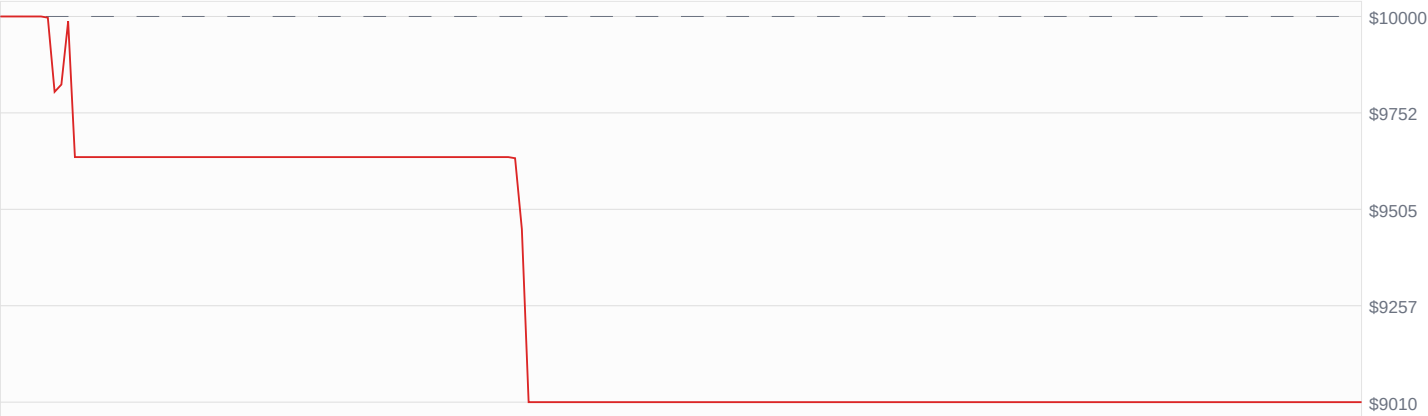




Backtest #38285 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum strategy failed catastrophically with a -9.90% return and zero winning trades across only two executions. A Sharpe ratio of -1.72 indicates severe underperformance relative to risk, suggesting the momentum logic is fundamentally misaligned with this asset's volatility profile. The sample size of two trades provides statistically insignificant confidence, rendering any pattern recognition from this dataset unreliable. Immediate action requires pausing the strategy and recalibrating entry thresholds or switching to a mean-reversion approach. Further testing on expanded historical data is necessary before redeployment.

ADDITIONAL METRICS

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