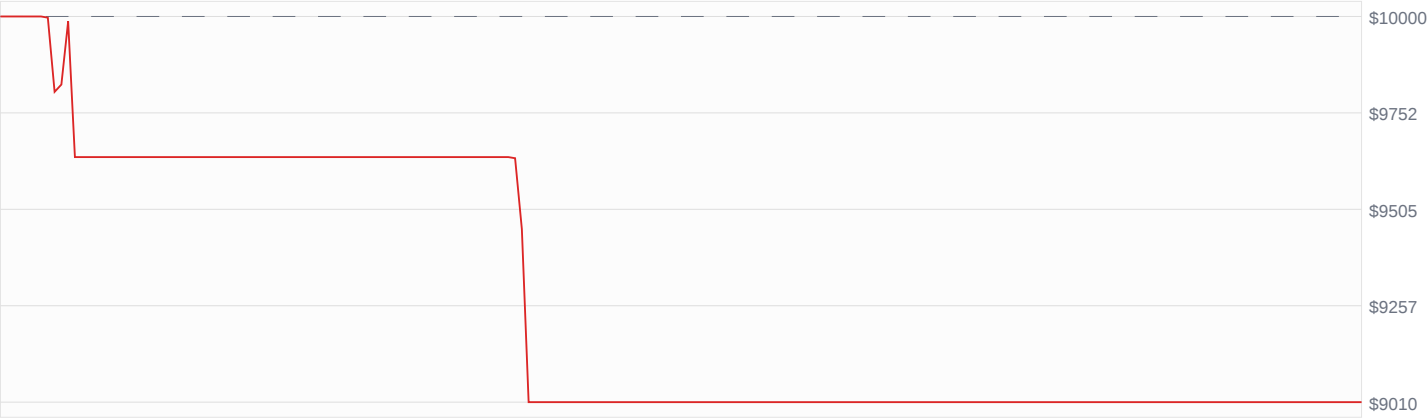




Backtest #47729 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto strategy on TRUMP/USD failed catastrophically with zero winning trades and a -9.90% drawdown. A sample size of just two trades is statistically insufficient to validate the approach or calculate meaningful confidence intervals. The negative Sharpe ratio of -1.72 confirms that the strategy generated losses with higher volatility than the baseline. Immediate action requires pausing execution and recalibrating entry filters or timeframe selection to avoid further capital erosion.

ADDITIONAL METRICS

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