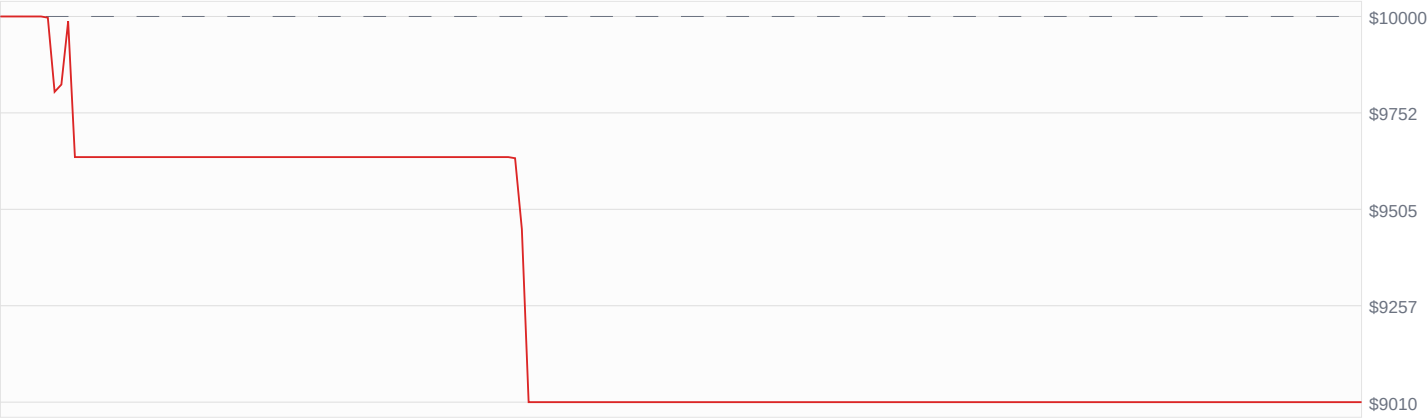




Backtest #47726 · TRUMP/USD · TRUMP/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy on TRUMP/USD failed catastrophically, generating zero winning trades and losing nearly 10% of capital. Such a tiny sample of two trades provides no statistical confidence; the result is likely noise rather than a definitive regime failure. The extreme negative Sharpe ratio confirms that downside risk completely overwhelmed any potential gains during this specific simulation. A prudent next step is to widen the lookback period or add volatility filters before re-running the test.

ADDITIONAL METRICS

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