



Backtest #28023 · SOL/USD · SOL/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest is a total loss with zero wins and a 46% drawdown, signaling a completely broken strategy. The sample size of four trades is too small to establish any statistical significance or reliable edge. The negative Sharpe ratio confirms the risk-adjusted return is severely below the risk-free rate. You must discard this logic and rewrite the entry conditions rather than tweaking parameters.

ADDITIONAL METRICS

CAGR	-45.15%
Sortino Ratio	-1.51
Turnover	5.31x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$5486.48