



Backtest #28220 · 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 strategy collapsed with a 45% loss and zero winning trades across four executions, indicating a complete signal failure rather than normal variance. A -2.49 Sharpe ratio confirms aggressive risk without return, while the 46% drawdown exceeds institutional tolerance thresholds. The tiny sample size precludes statistical confidence, but the uniform loss direction strongly suggests regime mismatch or flawed entry logic. Next, audit the signal manifest for entry conditions and filter out the current volatility regime before any re-evaluation.

ADDITIONAL METRICS

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