



Backtest #28687 · 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 is fundamentally broken, evidenced by a zero percent win rate across only four trades, which renders the negative forty-five percent return and Sharpe ratio of -2.49 statistically meaningless. Such a minuscule sample size lacks the confidence required for any meaningful inference, suggesting the logic fails in current market regimes. The forty-six percent drawdown indicates catastrophic risk management failure rather than typical volatility. Immediate code refactoring is required to address the signal generation flaws before 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