



Backtest #30357 · 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 failed catastrophically with a zero percent win rate and forty-five percent loss, indicating a fundamental flaw in signal generation rather than mere bad luck. The single digit sample size renders statistical significance moot, yet the direction is unambiguously bearish. High drawdown coupled with negative Sharpe confirms the model destroys alpha instead of capturing it. Immediate termination is advised to preserve remaining capital. The next step is to rewrite the entry logic entirely before any further simulation.

ADDITIONAL METRICS

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