



Backtest #40583 · 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 negative forty-five percent return and zero winning trades out of four attempts. A Sharpe ratio below negative two confirms consistent losses rather than random variance. The sample size is statistically insignificant, meaning results reflect noise rather than true edge. Max drawdown exceeded forty-six percent, indicating severe risk mismanagement. Implement a strict stop-loss mechanism and expand the test period before any further evaluation.

ADDITIONAL METRICS

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