



Backtest #51599 · SOL/USD · SOL/USD · Astute AST Engine Bot (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 SOL/USD backtest reveals a catastrophic failure, registering a -45.15% loss and a perfect 0% win rate across only four trades. This tiny sample size provides statistically negligible confidence, rendering the -2.49 Sharpe ratio and 46.26% maximum drawdown unreliable predictors of future performance. The strategy's inability to generate a single winning position suggests a fundamental flaw in the entry logic or an extreme tail event during the simulation period. Immediate action requires re-running the backtest with expanded historical data and implementing stricter filter conditions to validate any signal before execution.

ADDITIONAL METRICS

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