



Backtest #32185 · 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 generated a negative ROI of -45.15% with a Sharpe ratio of -2.49, indicating severe underperformance relative to risk. A 0.0% win rate across only four trades is statistically meaningless, so no reliable confidence can be placed in these results. The 46.26% max drawdown confirms the position sizing or exit logic failed to protect capital during adverse moves. The core issue is that the momentum signals likely fired into weak trend conditions without adequate filters. Next, extend the backtest window to at least two hundred trades and add a volatility-adjusted stop-loss to validate signal quality before any further deployment.

ADDITIONAL METRICS

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