



Backtest #36433 · 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

This SOL/USD momentum test failed completely with zero wins and a severe 46% drawdown, indicating a statistically insignificant sample of only four trades that likely captured a specific downside event rather than a robust pattern. The negative Sharpe ratio confirms the strategy generated consistent losses relative to risk, suggesting the entry logic is fundamentally misaligned with current volatility. Without more data points, we cannot determine if this was a temporary outlier or a systemic flaw in the signal generation. We must expand the backtest window to capture multiple market cycles before deploying live capital.

ADDITIONAL METRICS

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