



Backtest #37031 · 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 SOL/USD momentum backtest failed catastrophically, generating zero winning trades and suffering a 46.26% drawdown. With only four trades executed, the statistical sample is insufficient to validate the strategy's reliability or the significance of these losses. The negative Sharpe ratio of -2.49 confirms severe underperformance against a risk-free asset, indicating the entry logic is fundamentally misaligned with current market structure. Immediate action requires halting the 24/7 auto-execution and refining entry filters to exclude low-volume periods prone to false breakouts.

ADDITIONAL METRICS

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