



Backtest #37099 · 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 demonstrates a catastrophic failure with zero wins and a drawdown exceeding half the initial capital. Such a result on only four trades indicates severe overfitting or a strategy breakdown rather than a reliable statistical edge. The negative Sharpe ratio confirms that losses vastly outweighed any potential gains during this specific simulation period. We must reject this approach immediately and avoid deploying live capital until a fundamental flaw in the signal logic is identified.

ADDITIONAL METRICS

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