



Backtest #45438 · 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 backtest reveals a catastrophic failure for the SOL/USD TS-Momentum strategy, with a -45.15% ROI and a Sharpe ratio of -2.49. A 0.0% win rate across only four trades indicates the signal logic is fundamentally broken, as every position resulted in a loss. The statistical confidence here is negligible due to the extremely small sample size, making the 46.26% max drawdown less a measure of systemic risk and more a symptom of flawed entry mechanics. You must completely halt this strategy and rebuild the momentum indicators from scratch.

ADDITIONAL METRICS

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