



Backtest #46082 · 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 failed decisively on SOL/USD, delivering a negative forty-five percent return with a negative Sharpe ratio of two point four nine and zero percent win rate. All four trades resulted in losses, driving a maximum drawdown of forty-six percent and leaving final capital at five thousand four hundred eighty-six dollars. This sample size is statistically insignificant, so the results likely reflect noise rather than a robust signal breakdown. The momentum logic appears fundamentally misaligned with the recent price action or the execution parameters are too aggressive for this asset class. The concrete next step is to re-evaluate the entry thresholds and risk parameters before considering any further deployment or modification of this

ADDITIONAL METRICS

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