



Backtest #48638 · 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 strategy generated four trades with a zero percent win rate, indicating a complete failure to capture upside or limit downside. A negative Sharpe ratio of -2.49 and a maximum drawdown exceeding 46 percent suggest the parameters were severely misaligned with current volatility. Such a small sample size offers no statistical confidence, making the loss distribution unrepresentative of long-term performance. The strategy must be retired or drastically reparameterized before any capital is risked again.

ADDITIONAL METRICS

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