



Backtest #52378 · 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 failed catastrophically, recording zero wins and a -45.15% ROI on only four trades. Such a tiny sample size provides zero statistical confidence in any performance metric, rendering the Sharpe ratio of -2.49 meaningless for live deployment. The strategy likely suffered from overfitting to a specific market regime or entered during a prolonged bearish trend where momentum indicators were non-signaling. We must immediately broaden the backtest window to capture at least 100 trades and filter for higher volatility periods before reconsidering the logic.

ADDITIONAL METRICS

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