



Backtest #56929 · 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 failed catastrophically with zero winning trades and a 45.15% loss, driven by four trades that missed the mark entirely. The -2.49 Sharpe ratio and 46.26% drawdown indicate severe underperformance rather than a flawed sample size. With only four trades executed, any statistical conclusion is meaningless and likely overfit to a specific volatility spike. The strategy likely entered too late during a downtrend without sufficient trend filtering. Next, implement a volatility filter or exclude low-volume periods before re-testing to validate signal logic.

ADDITIONAL METRICS

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