



Backtest #56437 · 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 TS-Momentum strategy suffered a catastrophic -45.15% ROI with a -2.49 Sharpe ratio, indicating severe negative alpha. A 0.0% win rate across only four trades reveals a fundamental flaw in signal logic rather than mere market variance. Statistical confidence is nonexistent due to this minuscule sample size, making the results statistically meaningless despite the 46.26% max drawdown. The immediate next step is to conduct a full parameter sensitivity analysis to identify why momentum signals failed to capture price action.

ADDITIONAL METRICS

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