



Backtest #34578 · 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 TS-Momentum strategy on SOL/USD failed catastrophically with a -45.15% ROI and zero wins across only four trades, exposing a critical flaw in its logic or parameters. A Sharpe ratio of -2.49 and a 46.26% drawdown indicate severe underperformance and excessive volatility risk that render the strategy statistically unviable. With such a minimal sample size of four trades, any statistical confidence in this failure is low, yet the direction is clearly negative and alarming. The near-total loss of capital suggests the momentum thresholds are misaligned with current SOL volatility regimes or require a hard stop-loss mechanism. The immediate next step is to backtest an alternative strategy or adjust the current parameters significantly before

ADDITIONAL METRICS

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