



Backtest #35317 · 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 backtest reveals a catastrophic failure with zero winning trades and a 46% drawdown, indicating the signal logic is fundamentally misaligned with current volatility. A sample size of only four trades provides statistically insignificant confidence, suggesting the strategy is overfitted or merely unlucky in a specific regime. The negative Sharpe ratio of -2.49 confirms severe underperformance relative to risk-free assets, likely due to excessive leverage or poor stop-loss placement on a 24/7 momentum approach. We must immediately audit the entry conditions against recent price action to rule out parameter instability before redeploying capital.

ADDITIONAL METRICS

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