



Backtest #35581 · 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 backtest reveals a catastrophic failure where zero trades were executed, resulting in a 45% capital loss and a Sharpe ratio of -2.49. Such a sample size of four trades offers negligible statistical confidence and suggests a fundamental flaw in the momentum signal logic rather than market volatility. The strategy likely failed to filter noise effectively, causing the bot to either miss all entry conditions or trigger erroneous exits immediately. We must audit the signal thresholds and minimum trade duration parameters before any re-deployment. A fresh test with tighter entry criteria and volume confirmation is the only viable path forward.

ADDITIONAL METRICS

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