



Backtest #36813 · 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 Crypto strategy failed catastrophically on SOL/USD, generating zero winning trades and a 46% drawdown across a statistically insignificant sample of only four transactions. A negative Sharpe ratio of -2.49 confirms that returns were entirely driven by losses, rendering the historical performance meaningless for future projection. With such a tiny dataset, the observed failure could easily be noise rather than a systemic flaw in the momentum logic itself. We must execute a parameter sweep to test alternative lookback periods and entry filters before deeming the approach invalid. This step will determine if the strategy can capture SOL's volatility without triggering immediate liquidation.

ADDITIONAL METRICS

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