



Backtest #37032 · 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 failed catastrophically with zero wins and a 46% drawdown, indicating the momentum logic was completely out of sync with market structure. Such a low trade count of four renders the Sharpe ratio of -2.49 statistically meaningless and offers no reliable confidence in the strategy's viability. The -45% ROI suggests aggressive overexposure during a volatile correction rather than a flaw in the core market hypothesis. The immediate next step is to filter trades by liquidity and volatility thresholds before retesting the momentum entry rules.

ADDITIONAL METRICS

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