



Backtest #37699 · 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 NOTEHera local LLM

The strategy suffered a catastrophic -45.15% ROI with a zero percent win rate, indicating complete signal failure. A Sharpe ratio of -2.49 confirms persistent losses rather than variance, while the max drawdown of 46.26% nearly matches the total loss. With only four trades, the sample size is statistically insignificant, meaning this result reflects a broken rule set rather than market behavior. The momentum logic likely failed to adapt to SOL/USD volatility during the test period. Immediate next step is to discard the current parameters and backtest a volatility-adjusted entry threshold before any further deployment.

ADDITIONAL METRICS

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