



Backtest #39219 · 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 strategy failed catastrophically on SOL/USD, generating zero wins and a maximum drawdown of 46.26% across only four trades. A Sharpe ratio of -2.49 and a -45.15% ROI indicate severe regime mismatch between the momentum logic and current market volatility. With such a tiny sample size, statistical significance is impossible to establish, rendering the results anecdotal rather than predictive. The strategy requires immediate parameter re-optimization or a fundamental shift to trend-following filters to avoid overfitting to noise. Proceed with caution until robust backtesting confirms viability on larger datasets.

ADDITIONAL METRICS

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