



Backtest #51481 · 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 Crypto backtest reveals a catastrophic failure with zero winning trades and a Sharpe ratio of -2.49, indicating severe underperformance against the risk-free rate. A single trade resulted in a maximum drawdown of 46.26%, suggesting the momentum logic completely failed during this specific volatility regime. With only four executed trades, the statistical confidence is negligible, rendering the results anecdotal rather than indicative of a structural flaw. We must reject this strategy as currently viable and immediately conduct a regime analysis to understand the specific market conditions that triggered the losses. The next step is to optimize entry filters or pause deployment until sufficient data points validate any potential

ADDITIONAL METRICS

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