



Backtest #48634 · 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, showing a -45.15% ROI and zero wins across only four trades. Such a tiny sample size renders the Sharpe ratio of -2.49 statistically meaningless and offers no confidence in the strategy's viability. The massive 46.26% drawdown indicates that the momentum logic completely broke down during this specific market regime, likely due to low liquidity or extreme volatility. Do not deploy this strategy live until you expand the sample size by at least 100 trades to validate any edge.

ADDITIONAL METRICS

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