



Backtest #53436 · 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 backtest on SOL/USD failed catastrophically, yielding a -45.15% ROI and zero profitable trades. With only four trades executed, the statistical sample size is insufficient to infer robustness, rendering the negative Sharpe ratio of -2.49 highly volatile and unrepresentative of long-term performance. The strategy completely missed all directional moves, suggesting momentum thresholds were misaligned for this specific asset regime. Immediate action requires pausing deployment and recalibrating entry filters to avoid excessive drawdowns on future volatility.

ADDITIONAL METRICS

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