



Backtest #32626 · 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 severe 46% drawdown, indicating the momentum logic is currently misaligned with market volatility. Only four executed trades provide an insufficient sample size to draw statistically significant conclusions or validate the strategy's robustness. The negative Sharpe ratio of -2.49 confirms that the risk-adjusted returns are dangerously poor, suggesting the entry thresholds or stop-loss mechanics are fundamentally flawed. Before deploying any capital, we must refine the signal conditions and re-run a simulation with tighter parameters to verify if the strategy can generate positive expectancy.

ADDITIONAL METRICS

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