



Backtest #36169 · 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 CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SOL/USD TS-Momentum Crypto backtest failed catastrophically, yielding zero winning trades and a -45.15% return with a negative Sharpe ratio of -2.49. Only four trades were executed within the sample, creating a statistically insignificant dataset that precludes any confidence in the strategy's robustness. The strategy likely suffered from overfitting to noise or entered positions during a severe bear market without adequate stop-loss mechanisms. The maximum drawdown of 46.26% suggests the risk management parameters are dangerously misaligned with current volatility regimes. You must immediately expand the sample size with longer historical data and retest with stricter entry filters before redeploying live capital.

ADDITIONAL METRICS

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