



Backtest #36469 · 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 performed catastrophically, losing 45.15% of capital with a zero win rate across only four trades. Such a minimal sample size yields zero statistical confidence, rendering the negative Sharpe ratio of -2.49 and 46.26% drawdown meaningless for live deployment. The strategy failed to capture any profitable setups, likely due to overfitting to a short, volatile period or inappropriate parameter selection. I must discard this configuration and redesign the logic with stricter filters to avoid immediate liquidation risks.

ADDITIONAL METRICS

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