



Backtest #45969 · 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 Crypto backtest on SOL/USD is statistically invalid due to a sample size of only four trades and a zero win rate, rendering the negative Sharpe ratio and deep drawdown meaningless for live deployment. The strategy failed to capture any profitable moves while suffering catastrophic losses, indicating a severe misalignment between the momentum logic and current market volatility. No actionable conclusions can be drawn from this singular failure, so the immediate next step is to re-run the simulation with adjusted entry filters or a longer time horizon to gather sufficient data points. Until statistical significance is achieved, this configuration must remain in testing mode rather than risking real capital.

ADDITIONAL METRICS

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