



Backtest #49351 · 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 reveals a catastrophic failure with a 45.15% loss and zero winning trades across just four executions. A -2.49 Sharpe ratio and 46.26% maximum drawdown indicate the strategy lacks statistical viability, likely due to overfitting on a sample too small to support reliable inference. Proceeding with live deployment would be reckless given the complete absence of positive expectancy in the simulation. Immediate recalibration of entry filters or a fundamental pivot to a mean-reversion approach is required before any further testing. No specific trades are recommended at this time.

ADDITIONAL METRICS

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