



Backtest #50647 · 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 failed catastrophically with zero wins and a massive drawdown, indicating a fundamental regime mismatch rather than execution error. With only four trades, the statistical sample is insufficient to validate any strategy, making the negative Sharpe ratio unreliable for generalization. The data suggests the momentum logic lacks robustness in current volatility, necessitating a stricter filter or a complete pivot to mean-reversion logic. Before redeploying capital, conduct a sensitivity analysis on stop-loss placement and trade the sample size must be expanded significantly.

ADDITIONAL METRICS

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