



Backtest #53437 · 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 Crypto backtest failed catastrophically with a -45.15% return and zero winning trades, rendering the -2.49 Sharpe ratio statistically irrelevant due to a dangerously small sample of only four trades. Such limited data cannot support any confidence in strategy viability, as the extreme drawdown of 46.26% likely stems from a single outlier event rather than a systematic flaw. We cannot recommend deploying capital based on this result, as the strategy completely missed all price action over the tested interval. The immediate next step is to manually review the specific entry conditions and candle ranges that triggered these four losses to identify a fatal logic error. Without expanding the historical lookback or adjusting

ADDITIONAL METRICS

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