



Backtest #51239 · 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 failed catastrophically with a negative Sharpe ratio and zero wins across only four trades. A sample size of four executions lacks statistical significance, rendering the -45% drawdown an outlier rather than a systemic flaw. The strategy likely suffered from overfitting to recent volatility or executed during a sharp market reversal without adequate stop-loss buffers. Immediate next steps require expanding the test window to at least 500 trades and adding volatility filters before redeploying live capital.

ADDITIONAL METRICS

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