



Backtest #48635 · 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 strategy on SOL/USD failed completely, producing zero winning trades and a maximum drawdown of 46.26% over just four instances. A Sharpe ratio of -2.49 confirms the position sizing or entry logic was structurally flawed during this sample, lacking any statistical confidence. The asset likely experienced a sharp regime shift where momentum signals generated false breakouts rather than valid trends. Immediate next steps involve recalibrating entry thresholds to filter out low-probability noise before re-testing on fresh data. This outcome highlights the critical need for robust regime filtering in volatile crypto markets.

ADDITIONAL METRICS

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