



Backtest #48633 · 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 strategy on SOL/USD failed catastrophically with a -45.15% loss and zero winning trades, indicating a complete inability to filter false breakouts during this volatile period. The statistical significance of this result is negligible given only four trades, rendering the -2.49 Sharpe ratio and 46.26% drawdown insufficient for robust regime rejection. While momentum logic works in trending markets, it proved dangerously ineffective here without a volatility-adjusted filter or a strict minimum spread condition. The next step must be to incorporate an ADX threshold to confirm trend strength before entering, rather than relying on raw price action alone.

ADDITIONAL METRICS

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