



Backtest #37597 · 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 NOTEHera local LLM

The TS-Momentum Crypto strategy on SOL/USD failed catastrophically, delivering a -45.15% ROI and zero winning trades. With only four trades executed, the sample size is insufficient to establish statistical significance or validate any theoretical edge. The -2.49 Sharpe ratio and 46.26% maximum drawdown indicate severe overfitting to extreme volatility rather than robust trend capture. We must immediately reduce the position sizing thresholds and filter out low-liquidity periods to prevent further capital erosion. A pivot to a mean-reversion logic or a stricter volatility filter is the only viable path forward.

ADDITIONAL METRICS

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