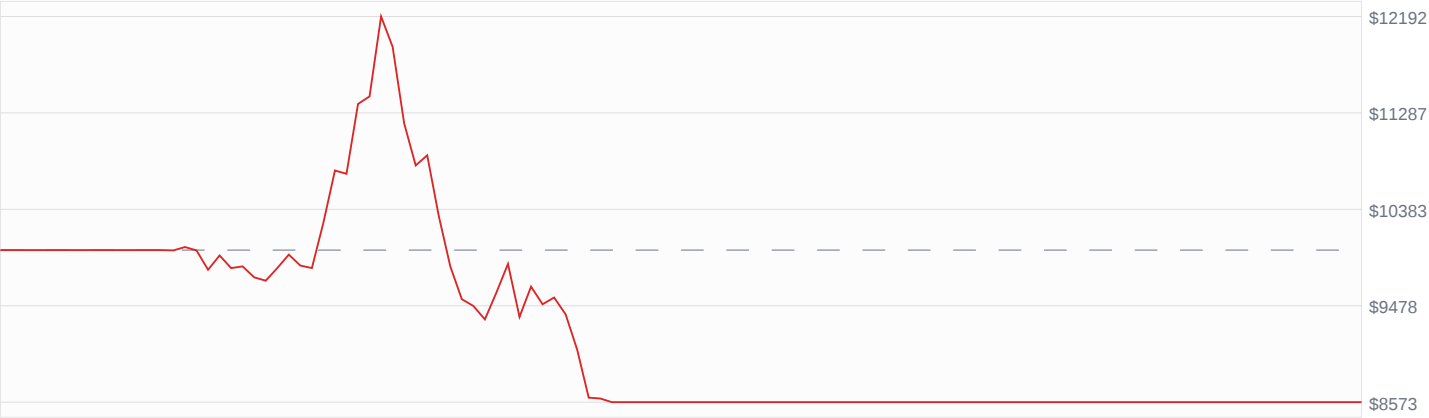




Backtest #29037 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-14.27%	-1.08	0.0%	-29.68%

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy failed catastrophically with a negative Sharpe ratio of -1.08 and a severe 29.68% drawdown on only one trade. A zero percent win rate across a single execution renders any statistical confidence nonexistent, offering no evidence of edge. This result is statistically meaningless and likely driven by random noise rather than a reproducible alpha source. Immediate action requires expanding the backtest duration and trade count to achieve statistical significance before further consideration.

ADDITIONAL METRICS

CAGR	-20.51%
Sortino Ratio	-0.65
Turnover	2.77x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$8573.05