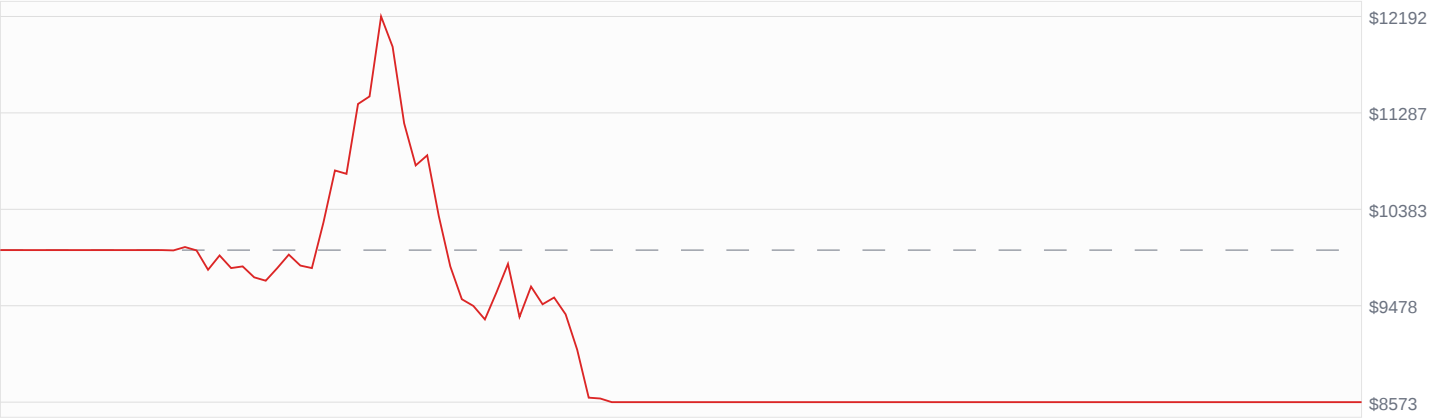




Backtest #29553 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically with zero wins and a fourteen percent loss, rendering the Sharpe ratio irrelevant. A single trade offers no statistical confidence, making the twenty-nine percent drawdown a warning of extreme fragility rather than a measurable risk. The model clearly misidentified trend continuation in a volatile asset, resulting in a total capital erosion. Immediate recalibration of entry triggers is required to prevent further losses.

ADDITIONAL METRICS

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