



Backtest #32855 · 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 backtest for the BONK/USD strategy showed a negative ROI of -14.27%, with a Sharpe ratio of -1.08, indicating poor performance. The lack of a win rate and significant max drawdown of 29.68% suggest the strategy was unstable. Given the limited number of trades, the results are not statistically significant. A concrete next step could be conducting a more rigorous backtest with a larger sample size to assess the strategy's true performance and risk.

ADDITIONAL METRICS

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