



Backtest #38070 · 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 TS-Momentum Crypto strategy on BONK/USD failed catastrophically, recording a single loss that erased all capital with a 29.68% drawdown and zero win rate. A sample size of one trade renders these metrics statistically insignificant, offering no reliable signal for future performance. The negative Sharpe ratio confirms that returns were purely driven by risk rather than alpha generation. We must widen the backtest window or adjust entry filters to gather sufficient data before deploying live funds.

ADDITIONAL METRICS

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