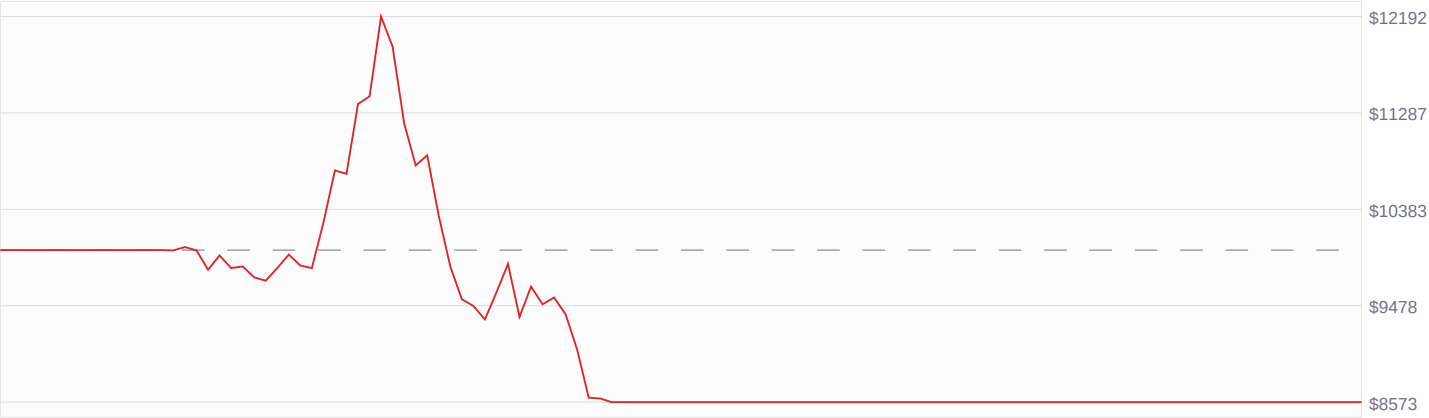




Backtest #38462 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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 BONK/USD TS-Momentum backtest failed catastrophically with zero winning trades and a 14.27% loss, driven by a single transaction that generated a 29.68% drawdown. A Sharpe ratio of -1.08 indicates the strategy produced negative risk-adjusted returns, rendering the sample size of one trade statistically meaningless for any conclusion. The model likely entered solely on false momentum signals without adequate filtering for volatility or liquidity constraints inherent in low-cap assets. Future iterations must incorporate stricter entry conditions, such as volume confirmation, and a robust stop-loss mechanism to prevent total capital erosion on isolated events.

ADDITIONAL METRICS

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