



Backtest #38463 · 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

This backtest on BONK/USD failed catastrophically with a 0% win rate and a single trade that erased capital by nearly 30%. The extreme drawdown of 29.68% and negative Sharpe ratio of -1.08 indicate the momentum logic was completely out of phase with the asset's actual volatility regime. With only one trade executed, statistical confidence is nonexistent, rendering any performance metrics irrelevant for live deployment. The strategy requires immediate parameter pruning or a fundamental pivot in entry criteria before risking real capital.

ADDITIONAL METRICS

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