



Backtest #39231 · 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 strategy on BONK/USD failed catastrophically, recording zero winning trades and a maximum drawdown of nearly 30 percent from a single losing position. A Sharpe ratio of -1.08 indicates severe risk-adjusted losses, while the 29.68 percent drawdown suggests the model lacks any meaningful downside protection against sudden volatility spikes. With only one trade executed, the sample size is statistically insufficient to validate the alpha, meaning the results likely reflect a specific market anomaly rather than a systemic flaw. The strategy must be paused immediately to prevent further capital erosion until a robust filter for momentum divergence is implemented.

ADDITIONAL METRICS

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