



Backtest #48698 · 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

This backtest indicates a total strategy failure with zero winning trades and a 29.68% maximum drawdown on a single trade. A sample size of one execution provides no statistical confidence, rendering the -14.27% loss an outlier rather than a robust performance metric. The -1.08 Sharpe ratio confirms the strategy failed to generate risk-adjusted returns over the tested period. Immediate next steps involve recalibrating entry thresholds and reducing position sizing before retesting.

ADDITIONAL METRICS

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