



Backtest #49490 · 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 backtest reveals a catastrophic failure with zero successful trades and a maximum drawdown of 29.68%, rendering the strategy statistically insignificant due to the single trade sample size. A negative Sharpe ratio of -1.08 confirms that the Momentum logic failed to capture meaningful price action during this period, likely due to high volatility or insufficient liquidity in the crypto market. Given the complete lack of winning signals, the current parameters are not robust enough for institutional deployment and require immediate re-evaluation. The next step is to expand the backtest window to accumulate more trade data or adjust entry thresholds to filter out low-probability scenarios before live execution. This

ADDITIONAL METRICS

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