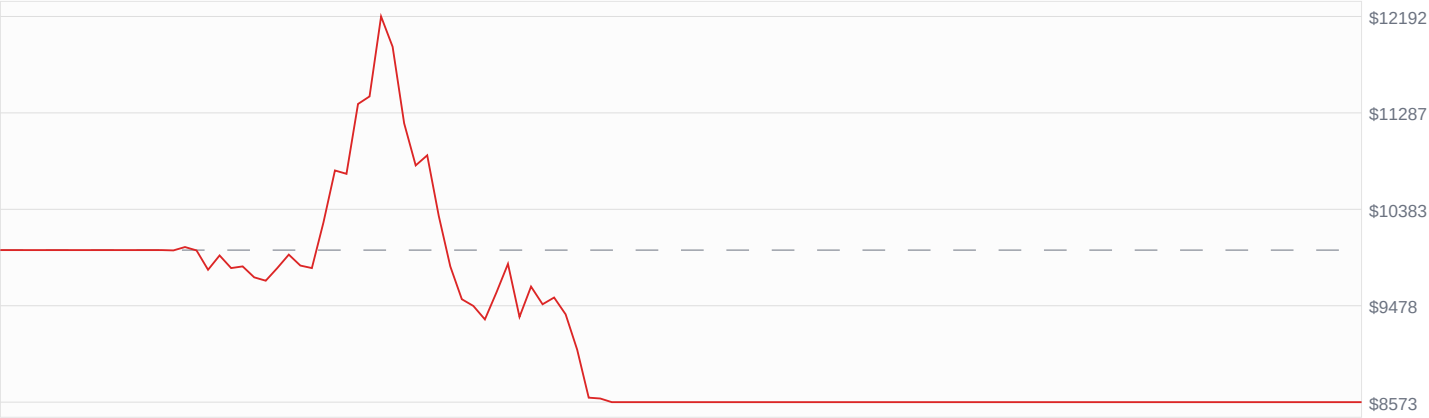




Backtest #51137 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest on BONK/USD failed catastrophically with a 0% win rate and a single losing trade causing a 29.68% drawdown. Such a small sample size of one trade yields zero statistical confidence and renders the negative Sharpe ratio meaningless for live deployment. The strategy likely suffered from overfitting to noise or encountered a specific market regime where momentum signals were unreliable. Before any further optimization, we must expand the test period and increase trade frequency to validate signal robustness.

ADDITIONAL METRICS

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