



Backtest #51655 · 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 Crypto backtest on BONK/USD failed catastrophically with a 14.27% loss and zero winning trades, driven by a single loss that caused a 29.68% maximum drawdown. A Sharpe ratio of -1.08 confirms severe underperformance, indicating the strategy lacks statistical validity given the sample size of only one trade. With such minimal data, any conclusion about momentum effectiveness is highly speculative and prone to extreme variance. You must expand the testing window to capture multiple market cycles and verify if the momentum logic holds under different volatility regimes. Until the win rate and trade count improve through extended simulation, the strategy is not viable for live deployment.

ADDITIONAL METRICS

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