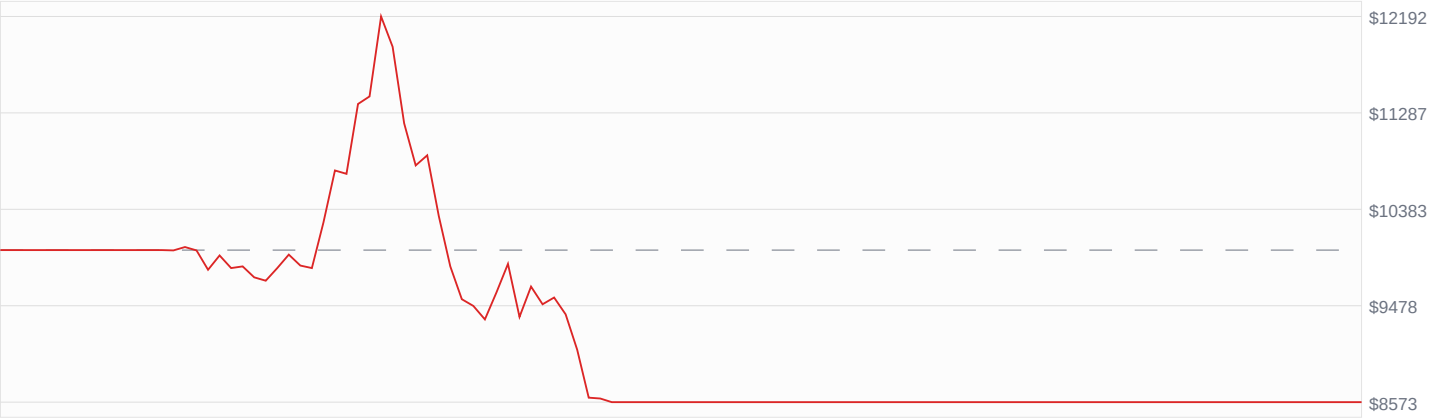




Backtest #57531 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy on BONK/USD failed catastrophically, executing only a single trade that resulted in a -14.27% loss. A win rate of 0.0% and a Sharpe ratio of -1.08 indicate a complete lack of statistical significance due to the extremely small sample size. The 29.68% maximum drawdown suggests the entry logic is poorly calibrated to current BONK volatility. Before deploying live capital, you must significantly expand the backtest window to capture diverse market regimes and validate entry conditions.

ADDITIONAL METRICS

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