



Backtest #48696 · 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 completely, executing a single trade with a 0% win rate and a -29.68% maximum drawdown. A Sharpe ratio of -1.08 and -14.27% ROI indicate severe underperformance driven by an inability to identify valid entry signals within the sample. With only one trade executed, the statistical confidence is nonexistent, rendering any conclusion about the strategy's robustness premature. The next step is to broaden the lookback period and tighten volatility filters to avoid false breakouts common in high-beta crypto assets. This analysis is educational and does not constitute investment advice.

ADDITIONAL METRICS

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