



Backtest #48700 · 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 failed catastrophically on BONK/USD, registering a single trade with zero wins and a 29.68% drawdown. A Sharpe ratio of -1.08 and negative ROI confirm the approach is currently unprofitable for this asset. Such a tiny sample size provides negligible statistical confidence, rendering the result an outlier rather than a systemic trend. You must either adjust entry thresholds to avoid false breakouts or exclude highly volatile meme coins from the auto-mode portfolio.

ADDITIONAL METRICS

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