



Backtest #49489 · 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, registering a -14.27% ROI and a 29.68% drawdown with a solitary losing trade. A zero percent win rate and negative Sharpe ratio of -1.08 indicate that momentum thresholds are misaligned with current volatility, lacking any statistical significance due to the single-trade sample. Without sufficient historical validation, this result is an outlier rather than a confirmed strategy flaw, yet the immediate risk profile is untenable. The most prudent next step is to widen stop-loss parameters or reduce position sizing to prevent total capital erosion before re-evaluating entry logic. This analysis remains 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