



Backtest #52390 · 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, generating zero profitable trades while wiping out nearly 30% of capital in a single loss. A sample size of one trade renders any statistical inference meaningless and precludes calculating a valid Sharpe ratio despite the reported negative value. The lack of a win rate indicates the entry logic ignored critical market structure or volatility filters, resulting in a statistically insignificant and non-replicable signal. We must halt this configuration immediately and redesign the momentum threshold to account for meme coin volatility before reallocating capital.

ADDITIONAL METRICS

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