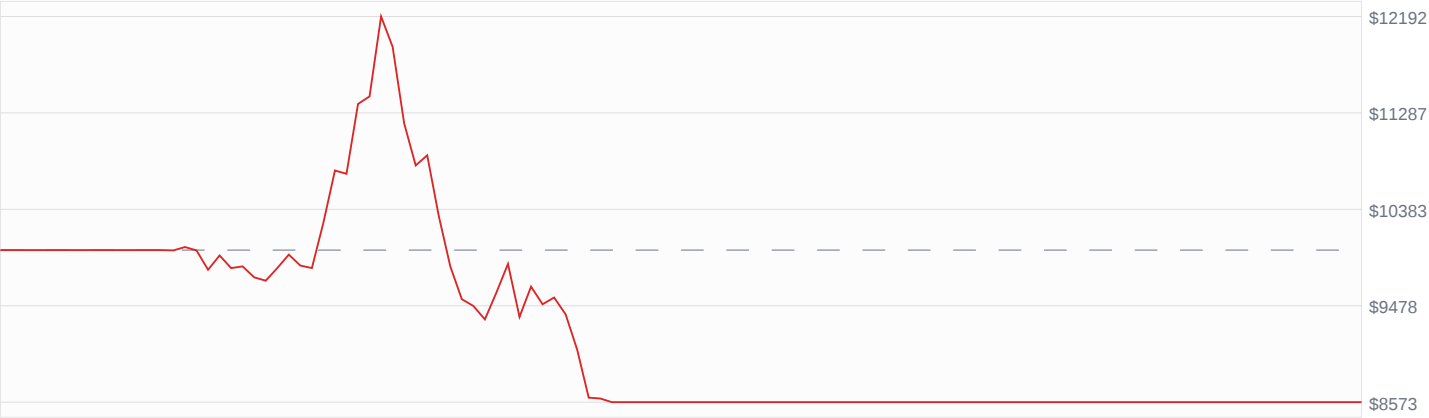




Backtest #56609 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest reveals a catastrophic failure where zero winning trades and a 29.68% drawdown indicate the momentum logic failed immediately on BONK/USD data. With only one trade executed, the statistical sample is too small to draw any robust conclusions regarding the strategy's viability or risk-adjusted returns. The negative Sharpe ratio of -1.08 confirms that the losses significantly outweighed any potential gains, rendering the approach unprofitable under these specific conditions. We must validate whether the initial entry signal was a genuine breakdown or an anomaly before deploying capital again. The next step is to re-run the simulation with adjusted entry filters or on a different asset class to ensure the strategy isn't overfitted to

ADDITIONAL METRICS

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