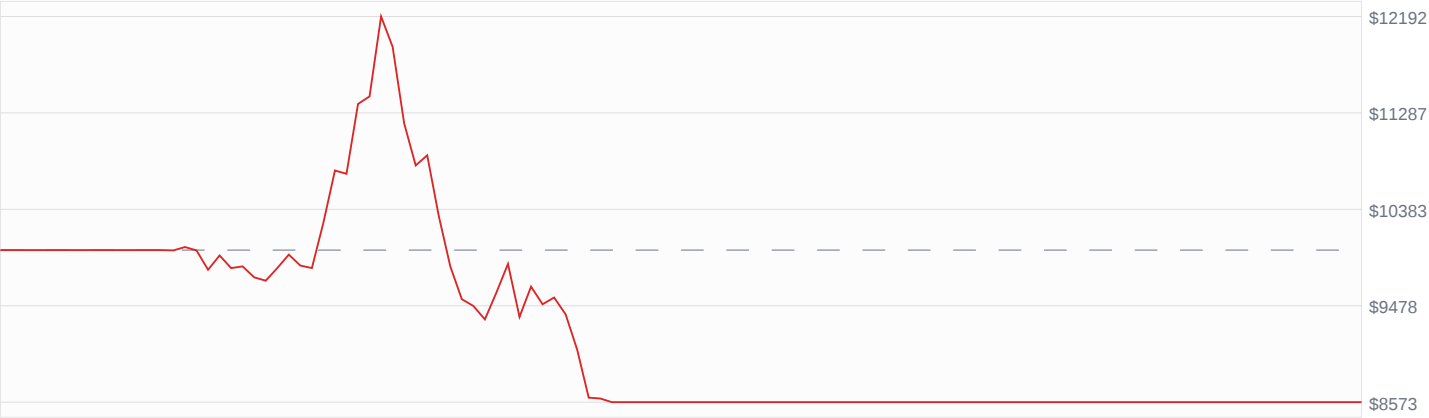




Backtest #48695 · BONK/USD · BONK/USD · TS-Momentum Crypto (24/7) (auto)

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 BONK/USD TS-Momentum backtest failed catastrophically with a single trade yielding -14.27% ROI and zero wins, signaling a critical flaw in signal logic or overfitting. A Sharpe ratio of -1.08 and a 29.68% drawdown confirm the strategy lacks statistical confidence due to the insufficient sample size of one trade. The sole execution suggests the entry criteria were too permissive or the market conditions were completely misread. We must redesign the momentum filters to incorporate volatility adjustments and widen the lookback period before any live deployment.

ADDITIONAL METRICS

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