



Backtest #56265 · 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 backtest on BONK/USD failed entirely, executing a single losing trade that wiped the account to a -14.27% ROI with zero wins. A Sharpe ratio of -1.08 and a 29.68% maximum drawdown indicate severe undercapitalization or a strategy fundamentally misaligned with the asset's volatility profile. With only one trade recorded, the sample size is statistically insignificant, rendering any performance metrics unreliable and prone to extreme variance. Consequently, no actionable signals can be derived from this simulation to inform live trading decisions. The immediate next step is to adjust the entry filters for trend confirmation and re-run the backtest with a larger parameter set to validate robustness.

ADDITIONAL METRICS

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