



Backtest #28708 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.43%	0.84	33.3%	-28.15%

EQUITY CURVE118 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured an 18.43% ROI with a 0.84 Sharpe ratio, yet the sample size of only three trades renders these metrics statistically insignificant and likely driven by outlier events. The 33.3% win rate coupled with a severe 28.15% max drawdown indicates high fragility and poor risk-adjusted performance per trade. Given this tiny dataset, the results lack confidence and may simply reflect random noise rather than a robust alpha signal. The immediate next step is to expand the backtest period significantly to increase trade volume and validate the momentum logic under diverse market conditions. Until then, the strategy should be treated as a hypothesis requiring rigorous validation before any live deployment consideration.

ADDITIONAL METRICS

CAGR	28.88%
Sortino Ratio	0.83
Turnover	10.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11846.44