



Backtest #29494 · 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

This backtest exhibits a critically low sample size of three trades, rendering all metrics statistically insignificant and unsuitable for institutional deployment. While the ROI appears attractive, the thirty-three percent win rate indicates a high-risk trend-following approach that relies on infrequent but large wins. The twenty-eight percent drawdown exceeds typical institutional risk limits, suggesting poor downside protection during adverse moves. You must expand the simulation over a longer timeframe and multiple market regimes to validate the strategy’s robustness before any live allocation.

ADDITIONAL METRICS

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