



Backtest #50809 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI

+18.43%

Sharpe

0.84

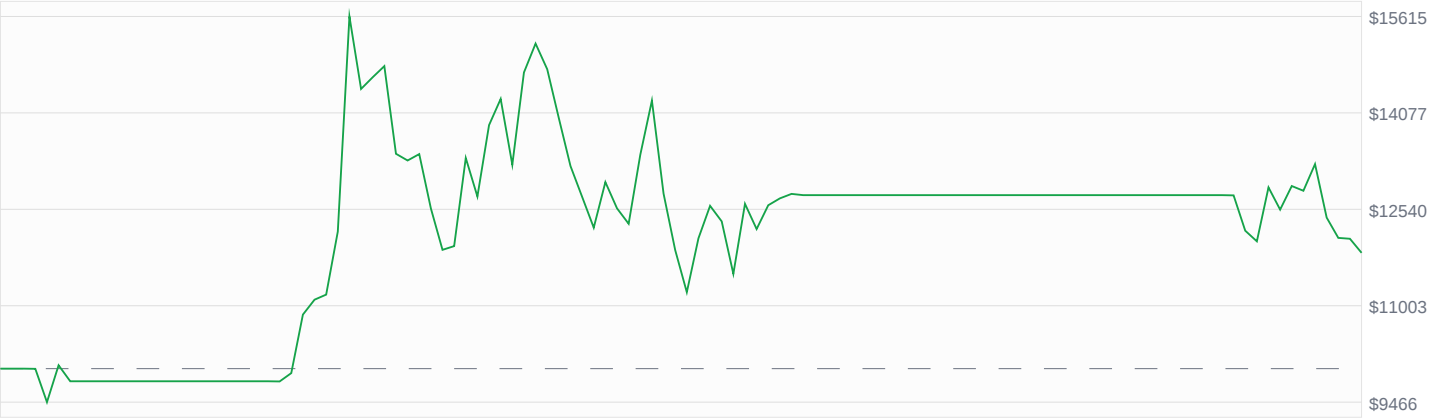
Win Rate

33.3%

Max Drawdown

-28.15%

EQUITY CURVE118 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ONDO/USD TS-Momentum backtest delivered positive returns but lacks statistical validity due to a sample of only three trades, rendering the 0.84 Sharpe ratio and 28.15% drawdown unreliable proxies for live performance. While the strategy captured upward momentum, the low win rate indicates frequent false signals or overfitting to recent volatility rather than robust trend persistence. Such a thin dataset cannot confirm whether the edge is structural or merely luck, making any conclusion about forward profitability speculative. We must increase the lookback period or adjust parameters to generate a sufficiently large trade history before deploying this logic in production. The next step is to re-run the simulation with extended historical data to

ADDITIONAL METRICS

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