



Backtest #57558 · 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 ONDO/USD TS-Momentum strategy generated +18.43% ROI on only three trades, creating a statistically insignificant sample that masks extreme volatility. Although the Sharpe ratio of 0.84 suggests acceptable risk-adjusted returns, the 33.3% win rate and 28.15% maximum drawdown indicate severe underperformance during specific market phases. Such low trade frequency prevents robust validation of the momentum logic across different market regimes. A concrete next step is to expand the backtest window to include the 2024–2026 period and increase position frequency to evaluate strategy stability. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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