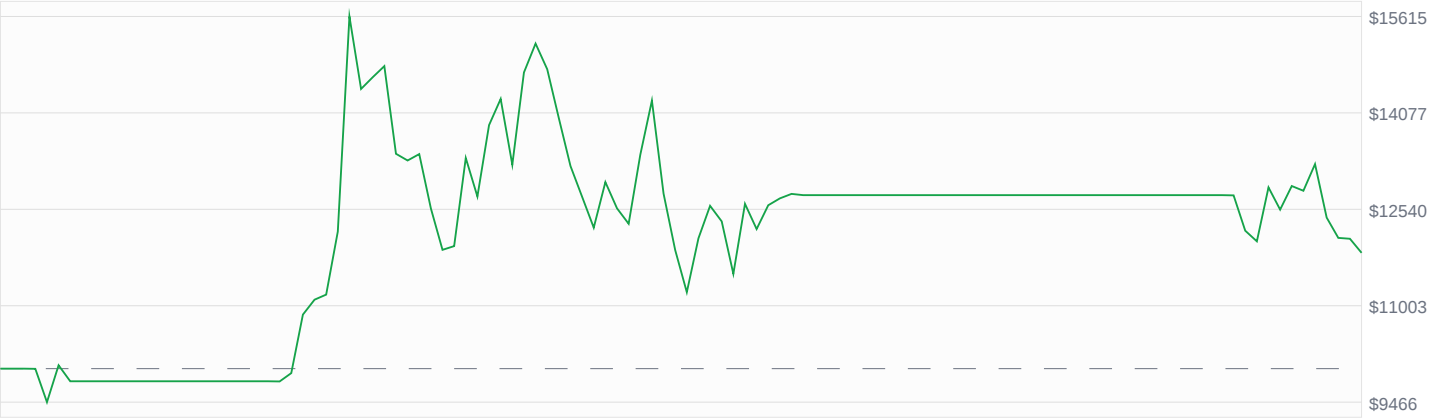




Backtest #46660 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum backtest generated an 18.43% ROI with a 33.3% win rate, yet the strategy suffered a severe 28.15% maximum drawdown across only three trades. Such a low sample size renders the Sharpe ratio of 0.84 statistically insignificant and exposes the model to extreme regime risk rather than confirming robustness. The approach likely failed because it captured one or two large directional moves while ignoring the vast majority of market noise during a volatile period. Next, expand the sample by testing on a 1-hour timeframe and increasing the minimum trade duration to filter out low-probability short-term fluctuations.

ADDITIONAL METRICS

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