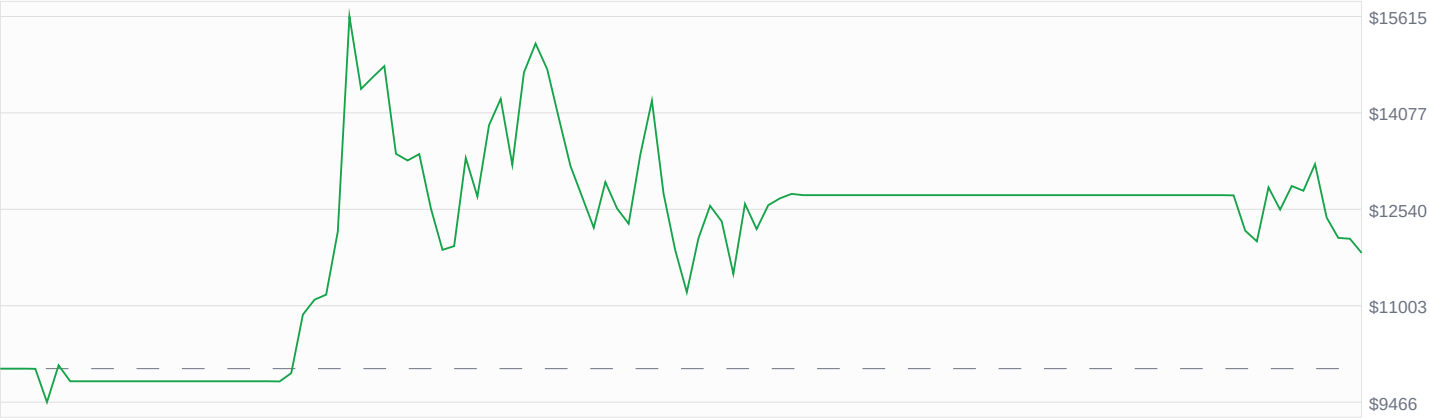




Backtest #51047 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 backtest shows a superficial +18.43% gain, yet the low win rate of 33.3% and severe 28.15% drawdown indicate a fragile strategy driven by mere three trades. Such a small sample size renders the 0.84 Sharpe ratio statistically insignificant, as the high drawdown suggests the model lacks robustness against volatile market regimes. While the momentum logic captured a specific trend, it failed to filter out noise, resulting in poor risk-adjusted returns relative to the exposure taken. The next step is to expand the parameter space across multiple market conditions to validate if this alpha is reproducible or merely a result of overfitting to a single event.

ADDITIONAL METRICS

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