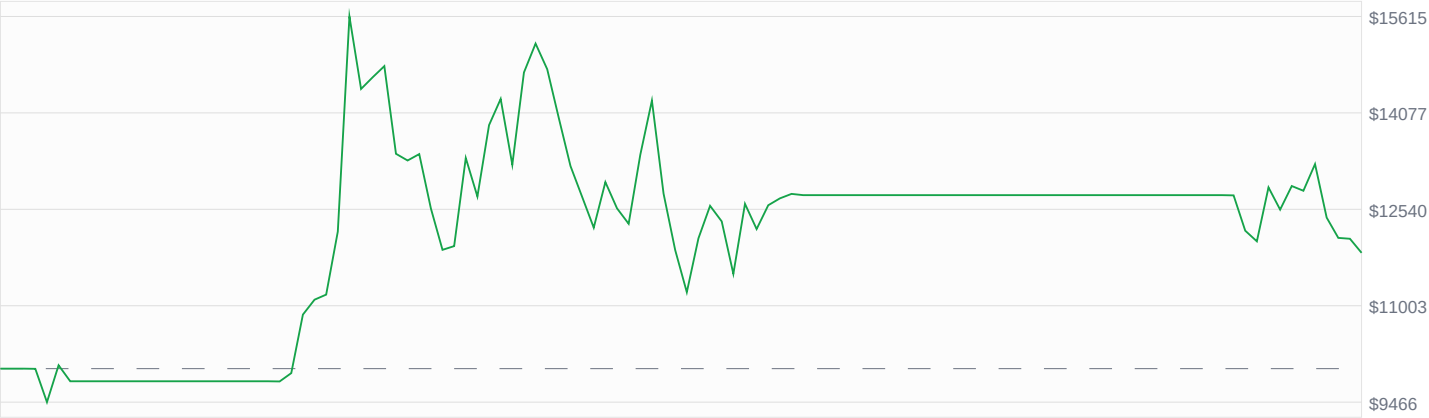




Backtest #32906 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 Crypto backtest shows a +18.43% ROI, yet the 33.3% win rate and 28.15% max drawdown reveal fragile momentum logic on low data. With only three trades, statistical confidence is negligible, making the Sharpe ratio of 0.84 statistically insignificant rather than robust. The strategy likely overfitted to specific volatility spikes without adequate regime filtering for crypto's mean-reverting nature. Before live deployment, you must expand the sample size and incorporate a volatility break filter to prevent excessive drawdowns.

ADDITIONAL METRICS

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