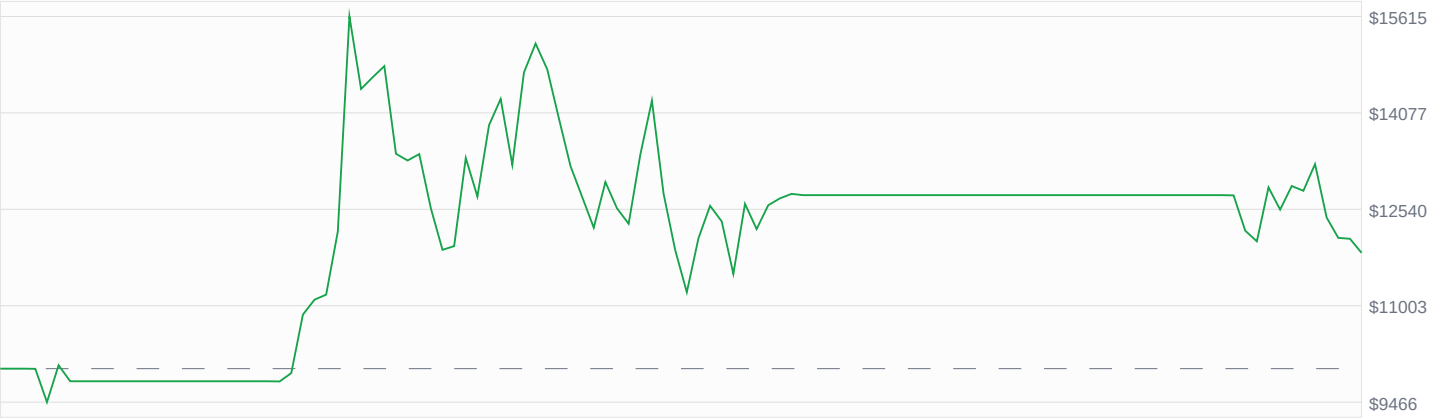




Backtest #38387 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 an 18.43% ROI with a low win rate of 33.3% across only three trades, indicating high exposure to outlier events rather than consistent alpha. A Sharpe ratio of 0.84 and a severe 28.15% maximum drawdown reveal significant volatility and a lack of robust risk-adjusted returns for institutional standards. The extremely small sample size of three trades renders any performance metric statistically insignificant and prone to survivorship bias. We must expand the sample size by testing a wider parameter range or reducing trade frequency to validate the strategy's edge under varied market regimes.

ADDITIONAL METRICS

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