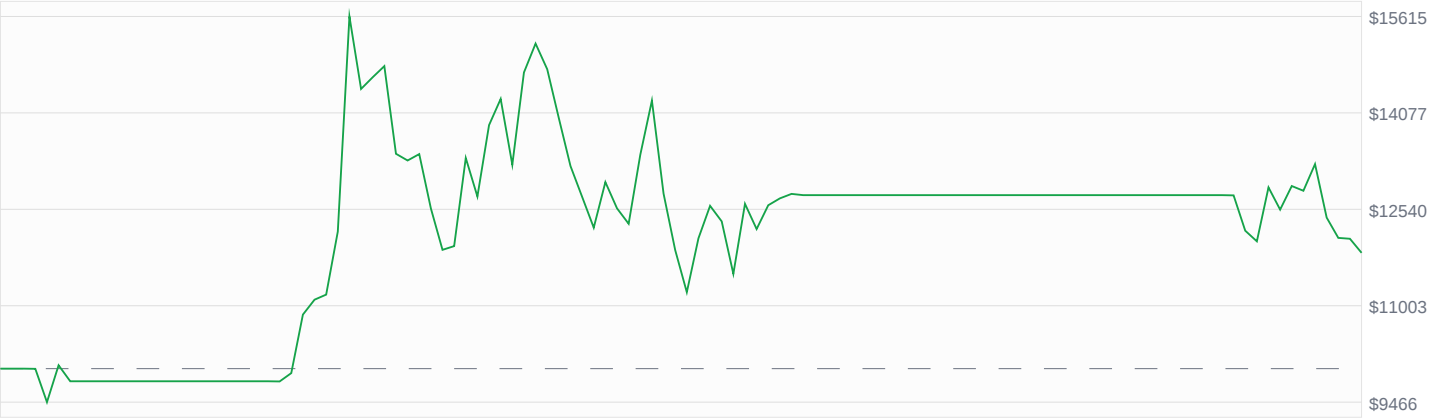




Backtest #33477 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 backtest shows a deceptive +18.43% ROI driven by only three trades, creating a statistically insignificant sample that likely overstates performance. A mere 33.3% win rate combined with an 0.84 Sharpe ratio and 28.15% drawdown indicates the strategy is prone to frequent losses punctuated by rare, high-impact winners. We cannot trust the current equity curve to predict future behavior given the extreme volatility inherent in a 24/7 crypto momentum approach. The next critical step is to expand the lookback period or reduce trade frequency to validate if the momentum signal remains robust across larger sample sizes. This analysis serves as educational insight and does not constitute investment advice.

ADDITIONAL METRICS

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