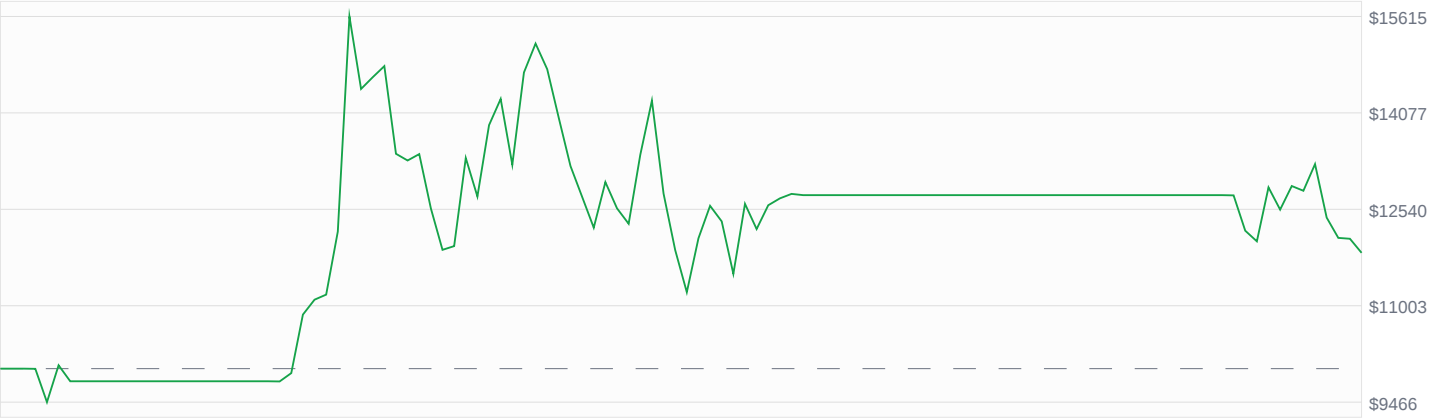




Backtest #34635 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum backtest reveals a statistically insignificant strategy due to only three trades, rendering the +18% return and 0.84 Sharpe ratio unreliable. Despite a modest win rate, the 28% maximum drawdown exposes critical fragility in risk management during volatility. This sample size is insufficient to validate the TS-Momentum logic, so we must expand the dataset by running a longer historical simulation.

ADDITIONAL METRICS

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