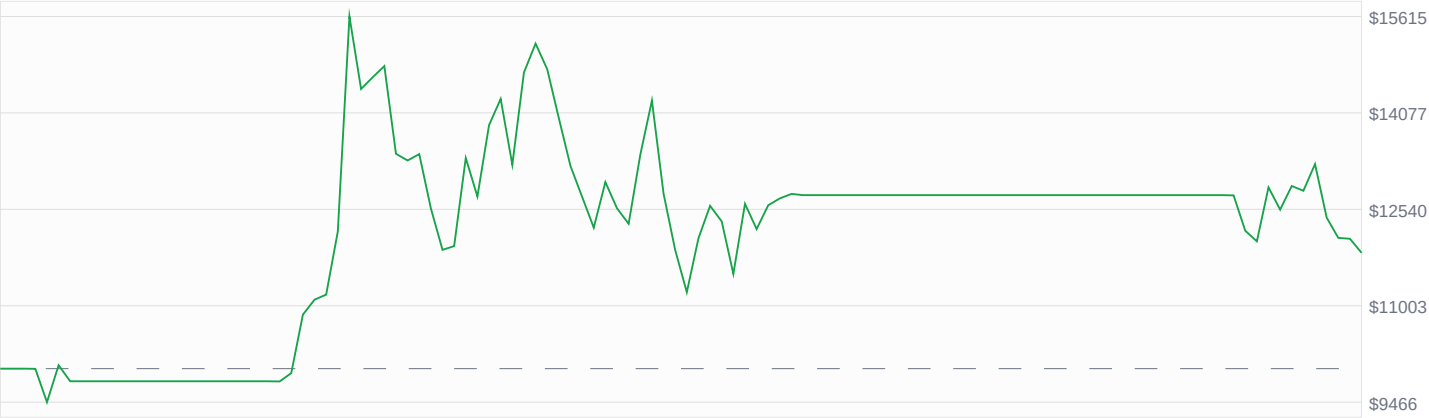




Backtest #38101 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 high ROI of +18.43% driven by just three trades, which creates low statistical confidence. A win rate of 33.3% paired with a 28.15% drawdown indicates high volatility and insufficient sample size to confirm robustness. The positive Sharpe ratio of 0.84 suggests risk-adjusted gains but remains marginal given the sparse trade count. Without more data points, the strategy appears more luck-based than algorithmically reliable at this stage. The next concrete step is to run an extended backtest on a larger dataset to validate performance stability.

ADDITIONAL METRICS

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