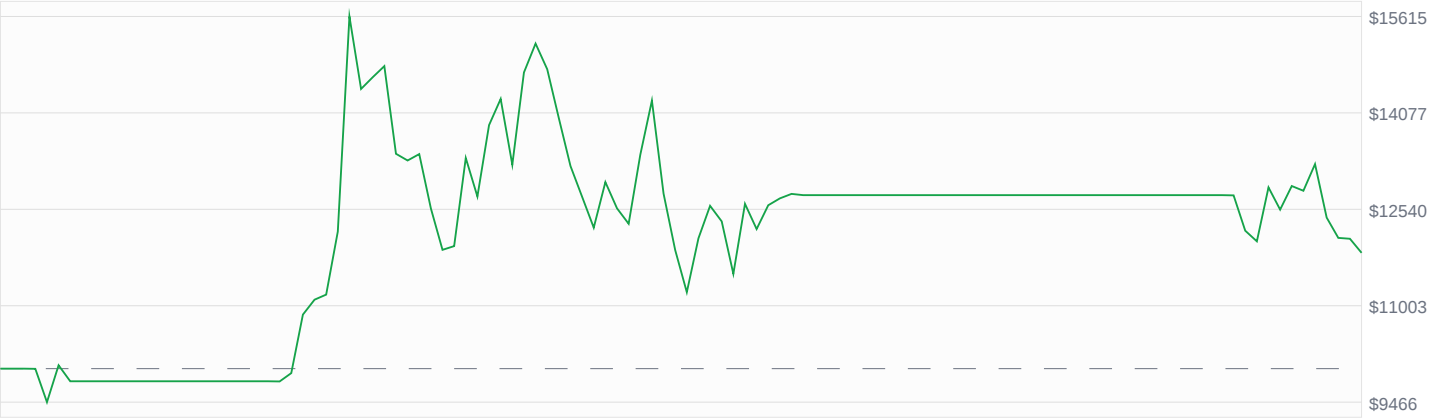




Backtest #56748 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum backtest shows an 18% return with a dismal 33% win rate driven by only three trades. A 28% maximum drawdown indicates severe volatility exposure, while a Sharpe ratio of 0.84 suggests risk-adjusted returns are mediocre. The sample size is statistically insignificant, meaning these results are likely noise rather than a reliable edge. We must broaden the test period to capture multiple market cycles before deploying real capital.

ADDITIONAL METRICS

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