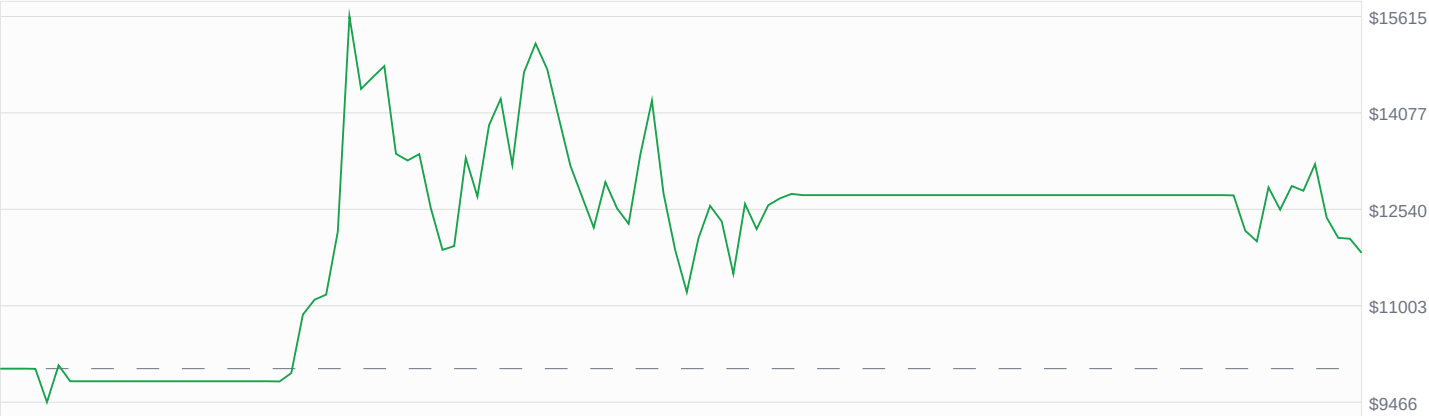




Backtest #53471 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 test yielded an 18.43% gain with a 0.84 Sharpe ratio, yet the 33.3% win rate and 28.15% drawdown reveal severe fragility. Extreme reliance on only three trades renders the statistical sample insufficient to validate the strategy's robustness. While the final capital reached \$11,846.44, the high volatility suggests the entry logic lacks adequate filters for adverse market shifts. A concrete next step involves increasing the trading frequency to generate a larger dataset and validate performance across different market regimes before live deployment.

ADDITIONAL METRICS

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