



Backtest #35879 · 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 an 18.43% return driven by three trades, yet a 33.3% win rate and 28.15% drawdown reveal high volatility and low statistical confidence due to the tiny sample size. While the momentum strategy captured an upward trend, the poor win rate suggests frequent false signals during sideways market conditions. A Sharpe ratio of 0.84 indicates marginal risk-adjusted returns, confirming the strategy lacks robustness without further filtering. The next step is to optimize entry logic by adding volume confirmation filters to reduce noise before expanding the test to a longer historical range.

ADDITIONAL METRICS

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