



Backtest #52399 · 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 a positive ROI, yet the 33.3% win rate and 28.15% drawdown expose severe fragility. With only three trades executed, statistical confidence is negligible, making the apparent profitability an outlier rather than a robust alpha signal. The strategy failed to filter volatility, likely capturing a single strong move while ignoring the broader market context. We must increase trade frequency through lower timeframes or add volatility filters before deploying live capital.

ADDITIONAL METRICS

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