



Backtest #45156 · ONDO/USD · ONDO/USD · GG5_Stochastic_Oversold (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 +18.43% ROI is entirely driven by a single winning trade, rendering the 33.3% win rate statistically meaningless with only three total executions. A Sharpe ratio of 0.84 suggests moderate risk-adjusted performance, but it is severely inflated by the small sample size and lacks statistical significance. The 28.15% maximum drawdown indicates high volatility exposure that could deplete capital before the strategy reaches statistical maturity. Do not deploy this configuration live; instead, extend the backtest window to at least one hundred trades to validate whether the stochastic oversold signal maintains an edge in ONDO/USD.

ADDITIONAL METRICS

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