



Backtest #45158 · 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% return on ONDO/USD is statistically meaningless due to the mere three trades in the sample. A 33.3% win rate combined with a 28.15% maximum drawdown indicates severe tail risk that the 0.84 Sharpe ratio fails to mitigate. The strategy likely captured one large outlier gain rather than demonstrating consistent alpha or edge. This low sample size offers zero confidence in the model's long-term viability or risk-adjusted performance. You must expand the backtest window to at least one hundred trades to establish any valid statistical baseline before considering further optimization.

ADDITIONAL METRICS

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