



Backtest #45157 · 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 ONDO/USD GG5 Stochastic Oversold strategy delivered an 18.43% return but exhibits severe fragility with only three trades and a 33.3% win rate. The 28.15% maximum drawdown suggests excessive volatility exposure that undermines the 0.84 Sharpe ratio, indicating statistical insignificance at this sample size. While oversold conditions captured a sharp rebound, the lack of trend filters likely triggered premature exits during consolidation phases. I will re-run this backtest with a 20-period moving average filter to confirm whether the setup works in trending markets.

ADDITIONAL METRICS

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