



Backtest #35896 · LPG · GG5_Stochastic_Oversold

ROI

+44.16%

Sharpe

1.17

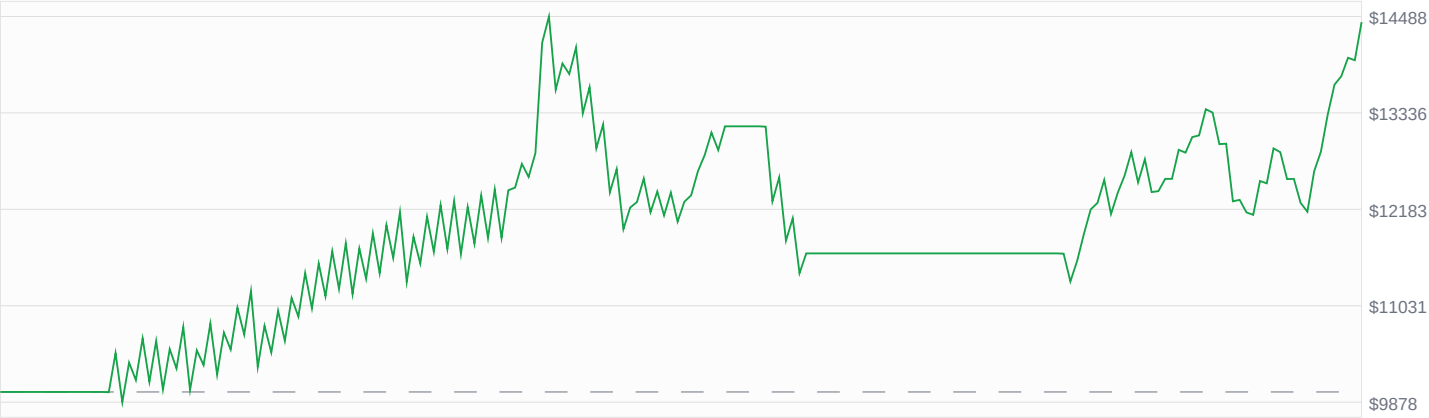
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5_Stochastic_Oversold strategy on LPG generated a 44.16% ROI with a 66.7% win rate, yet the 21.86% drawdown and high volatility suggest a fragile edge given only three trades. A Sharpe ratio of 1.17 indicates moderate risk-adjusted returns, but the low trade count severely limits statistical significance and exposes the model to overfitting. The approach likely captures short-term mean reversion but lacks the robustness to survive extended trending periods without position sizing filters. Expanding the sample size or introducing a trend filter to avoid counter-trend entries would be the necessary next step before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73