



Backtest #44847 · MPC · MPC · GG5_Stochastic_Oversold (auto)

ROI

+22.28%

Sharpe

1.14

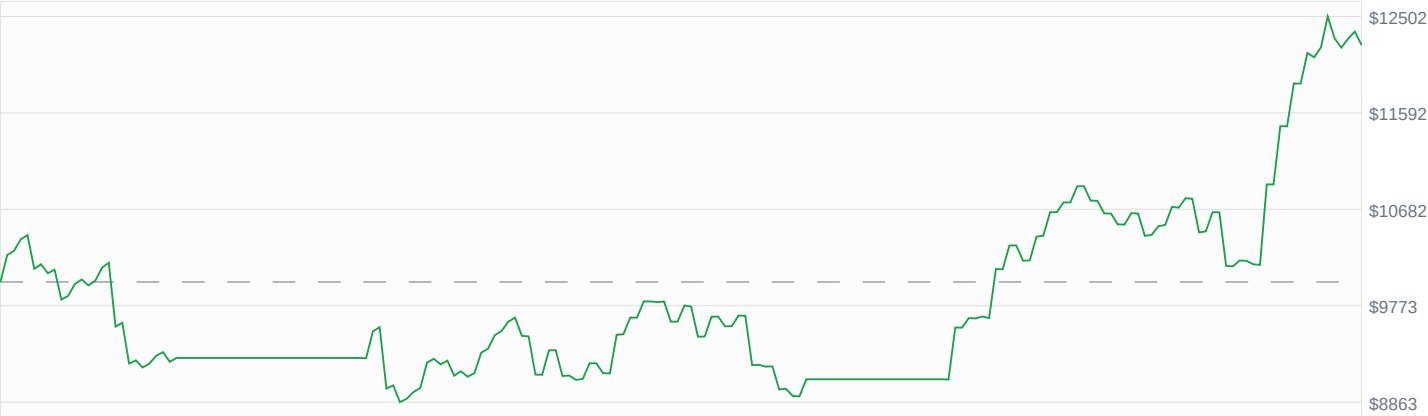
Win Rate

33.3%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +22.28% ROI and 1.14 Sharpe ratio suggest positive alpha, but the 33.3% win rate indicates the strategy relies heavily on a few large winners rather than consistent probability. With only three total trades, the sample size is statistically insignificant, meaning the 12.60% max drawdown likely does not reflect true tail risk or structural weakness. The current results are too thin to distinguish from random variance or overfitting to recent market conditions. Expand the backtest window to include at least 50 trades across multiple market regimes to establish statistical confidence.

ADDITIONAL METRICS

CAGR	22.28%
Sortino Ratio	0.96
Turnover	5.90x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12232.01