



Backtest #45684 · LPG · GG5_Stochastic_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 1.10 Sharpe ratio look attractive but are statistically meaningless due to the tiny sample of only three trades. A 66.7% win rate provides no confidence in edge when one lucky outlier can skew the entire equity curve. The 21.82% max drawdown reveals significant volatility risk that the limited trade count fails to smooth out. This result is pure noise rather than a validated signal. The concrete next step is to extend the backtest to at least two hundred trades to establish statistical significance before considering any deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47