



Backtest #8160 · LPG · LPG · GG5_Stochastic_Oversold (auto)

ROI

+24.95%

Sharpe

0.94

Win Rate

66.7%

Max Drawdown

-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a solid ROI but the sample size of three trades severely limits statistical confidence, making the results likely noise rather than signal. High drawdown relative to returns suggests poor risk-adjusted performance despite the high win rate. This small n-value precludes any reliable inference about edge or future profitability. Further optimization requires expanding the backtest window to increase the trade count significantly.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91