



Backtest #57575 · LPG · GG5_Stochastic_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for GG5_Stochastic_Oversold shows a 46.76% return, yet the 66.7% win rate on only three trades lacks statistical significance for institutional deployment. The 20.33% drawdown indicates high volatility risk that could erode gains quickly in live markets. Sharpe ratio of 1.23 suggests decent risk-adjusted returns but remains unproven due to the tiny sample size. We must expand the test period or adjust parameters to validate robustness before capital allocation.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80