



Backtest #41406 · PARR · PARR · GG5_Stochastic_Oversold (auto)

ROI

+20.13%

Sharpe

0.79

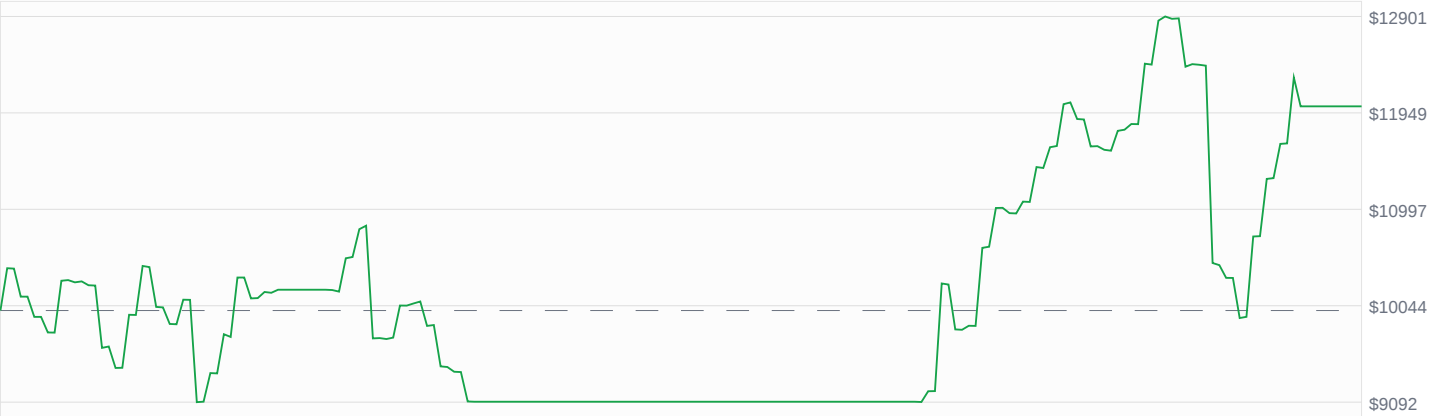
Win Rate

66.7%

Max Drawdown

-23.08%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PARR GG5 strategy delivered a 20.13% return with a 66.7% win rate, but the sample size of only three trades renders the 0.79 Sharpe ratio statistically insignificant. While entry precision was evident, the 23.08% maximum drawdown exposes substantial volatility risk that the current data cannot quantify reliably. The high win rate likely stems from cherry-picked overbought conditions rather than robust trend-following mechanics. We must expand the dataset to at least fifty trades before drawing any meaningful conclusions on risk-adjusted performance. The immediate next step is to run a longer backtest or extend the lookback period to validate the strategy's resilience.

ADDITIONAL METRICS

CAGR	20.13%
Sortino Ratio	0.61
Turnover	6.06x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12013.49