



Backtest #55672 · 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 MPC GG5_Stochastic_Oversold backtest shows a 22.28% ROI with a 1.14 Sharpe ratio, but the 33.3% win rate across only three trades indicates insufficient statistical significance for institutional deployment. A 12.60% maximum drawdown reveals high volatility exposure, suggesting the strategy captures rare, high-conviction moves while underperforming on trend-following efficiency. With such a narrow sample, the results likely reflect parameter overfitting rather than robust market edge. We must expand the lookback period or reduce position sizing to validate performance across different market regimes.

ADDITIONAL METRICS

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