



Backtest #55925 · ASC · ASC · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy generated +18.35% ROI on ASC, driven by a 66.7% win rate across only three trades. However, a 17.18% maximum drawdown and a low Sharpe ratio of 0.82 indicate significant volatility risk relative to the modest sample size. With such a sparse trade history, statistical confidence in the strategy's robustness is negligible, and the results are easily attributable to random noise rather than a sustainable edge. A concrete next step is to expand the backtest window to increase trade frequency or apply stricter filters to reduce false signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67