



Backtest #53544 · ASC · ASC · GG3_MACD_Momentum (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 ASC GG3_MACD_Momentum backtest shows a positive ROI of 18.35% with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence. The 0.82 Sharpe ratio indicates marginal risk-adjusted returns, while the 17.18% maximum drawdown suggests significant volatility exposure that warrants caution. This result likely overfits recent price action and lacks robustness for live deployment without further validation. The next step is to expand the backtest window to at least 200 trades across multiple market regimes to confirm strategy reliability.

ADDITIONAL METRICS

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