



Backtest #5289 · ASC · ASC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yields a robust 18.76% ROI with a 66.7% win rate, yet the three-trade sample size renders these metrics statistically insignificant and prone to high variance. A Sharpe ratio of 0.86 and 16.91% max drawdown suggest acceptable risk-adjusted returns, but the tiny trade count lacks the confidence required for institutional deployment. Without broader historical data, we cannot distinguish genuine alpha from random noise or survivorship bias. The immediate next step is to run a comprehensive backtest over a longer period to increase the trade volume and validate the strategy's edge.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09