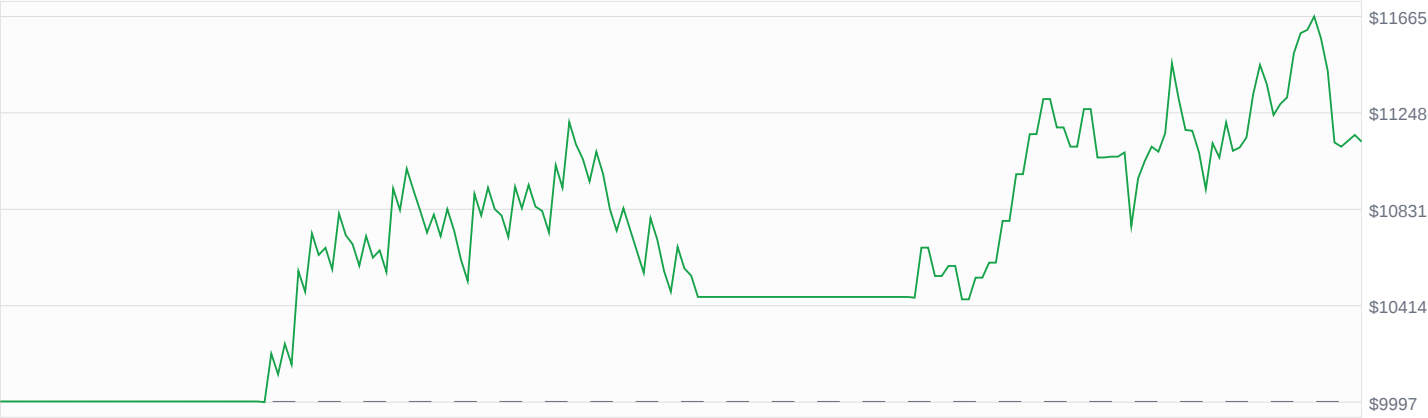




Backtest #53779 · ASB · ASB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ASB GG3_MACD strategy shows a perfect 100% win rate and positive returns, but this result is statistically insignificant due to only two trades. A single drawdown event would have wiped out the entire profit, highlighting an extreme risk of overfitting rather than robust alpha. The low Sharpe ratio of 0.91 confirms that returns lack the consistency required for institutional deployment on this asset. We must expand the sample size by testing on multiple years of historical data before considering any live allocation.

ADDITIONAL METRICS

CAGR	11.20%
Sortino Ratio	0.96
Turnover	4.20x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11123.36