



Backtest #5853 · AUB · AUB · GG3_MACD_Momentum (auto)

ROI

+11.54%

Sharpe

0.89

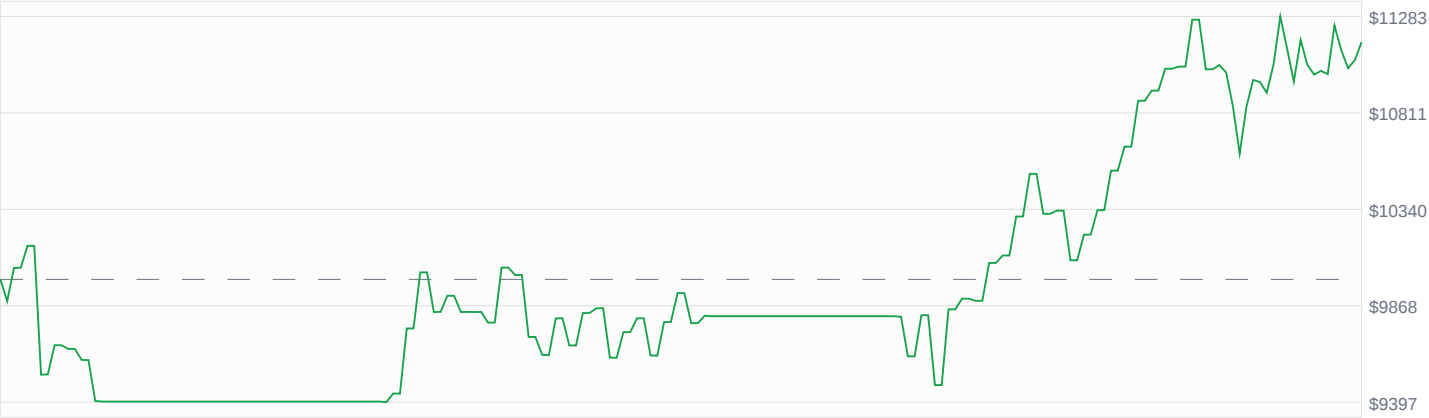
Win Rate

66.7%

Max Drawdown

-6.78%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

AUB's backtest shows an 11.54% ROI with a 66.7% win rate, but the three-trade sample size is statistically insignificant, rendering the 0.89 Sharpe ratio unreliable for live deployment. The 6.78% max drawdown suggests manageable risk, yet the low trade count fails to capture consistent market regime behavior or transaction cost impacts. This limited dataset cannot validate the strategy's edge against random chance or overfitting. To gain statistical confidence, the strategy must be re-optimized across a longer period to generate at least 30-50 trades. Only then can the risk-adjusted returns be considered robust enough for further consideration.

ADDITIONAL METRICS

CAGR	11.54%
Sortino Ratio	0.71
Turnover	5.96x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11157.36