



Backtest #5855 · AUB · AUB · GG3_MACD_Momentum (auto)

ROI

+11.54%

Sharpe

0.89

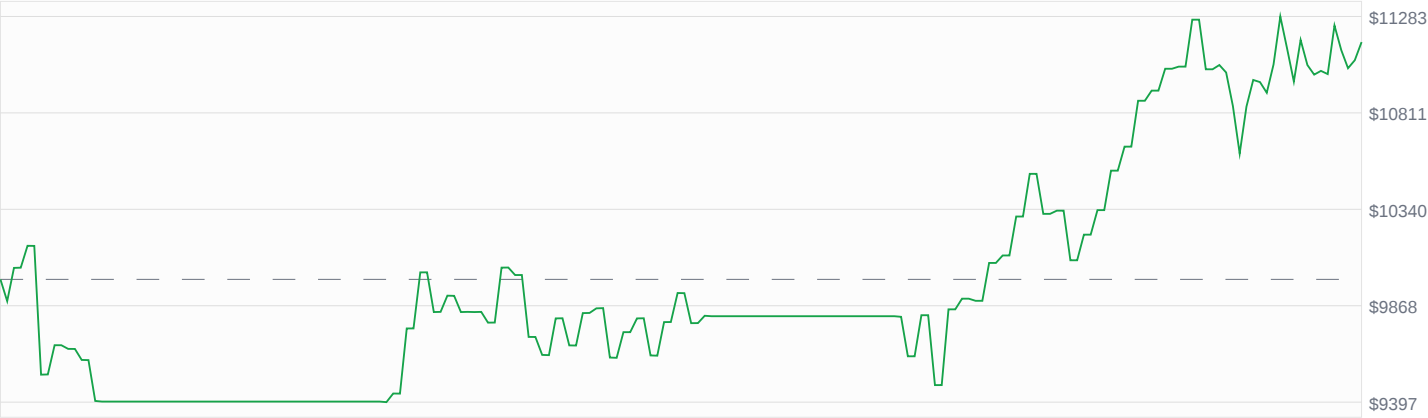
Win Rate

66.7%

Max Drawdown

-6.78%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded an 11.54% return with a respectable 66.7% win rate, yet the Sharpe ratio of 0.89 suggests suboptimal risk-adjusted performance. Critically, a sample size of only three trades renders these results statistically insignificant and prone to high variance. The 6.78% maximum drawdown is manageable, but confidence in the model's robustness is extremely low due to the sparse data. To validate the alpha, you must expand the backtest window to capture more market cycles and trade events. This will determine if the current edge is durable or merely a statistical artifact.

ADDITIONAL METRICS

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