



Backtest #5856 · AUB · AUB · GG3_MACD_Momentum (auto)

ROI

+11.54%

Sharpe

0.89

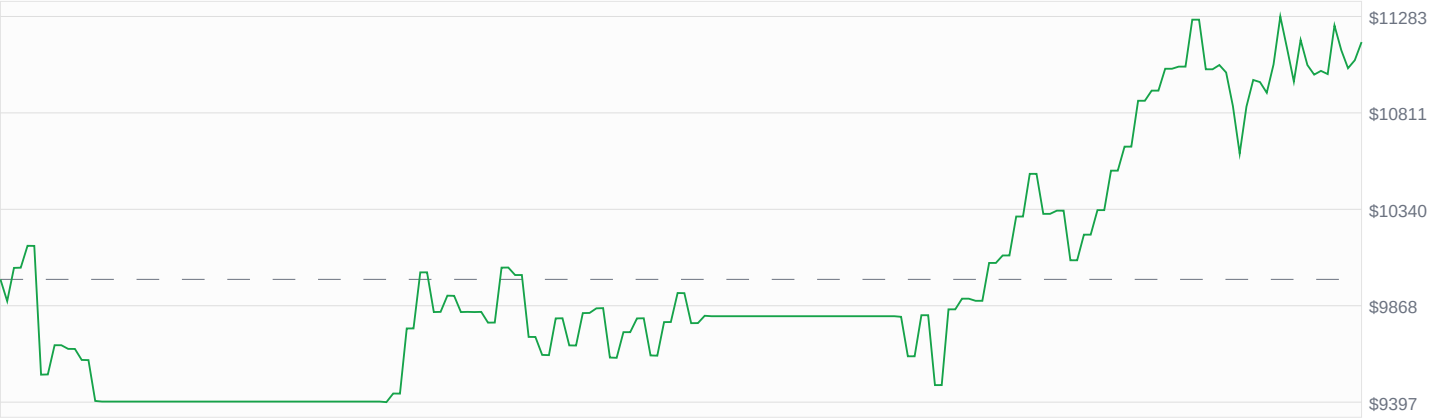
Win Rate

66.7%

Max Drawdown

-6.78%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 66.7% win rate on only three trades offers zero statistical confidence and cannot validate the GG3_MACD_Momentum strategy's efficacy. While the ROI of 11.54% is attractive, the 6.78% drawdown is negligible due to the tiny sample size, masking potential tail risk. Sharpe ratio of 0.89 is acceptable but meaningless here without sufficient data points to establish a robust equity curve. You must dramatically increase the trade count to determine if this is alpha or pure variance. Next, re-run the backtest over a longer timeframe to expand the sample size and verify edge stability.

ADDITIONAL METRICS

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