



Backtest #40734 · AUB · AUB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.79%	1.03	100.0%	-6.33%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on AUB shows a perfect 100% win rate and positive ROI, but the sample size of only two trades makes any statistical conclusion unreliable. A Sharpe ratio of 1.03 is modest and the 6.33% drawdown is acceptable, yet the lack of trade frequency prevents us from assessing strategy resilience across different market conditions. We must expand the test with more historical data or a wider parameter sweep to validate if these results are robust or merely a lucky outlier. The next step is to run a sensitivity analysis on entry thresholds to ensure the strategy isn't overfitting to a specific price range.

ADDITIONAL METRICS

CAGR	12.79%
Sortino Ratio	0.88
Turnover	4.22x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11278.53