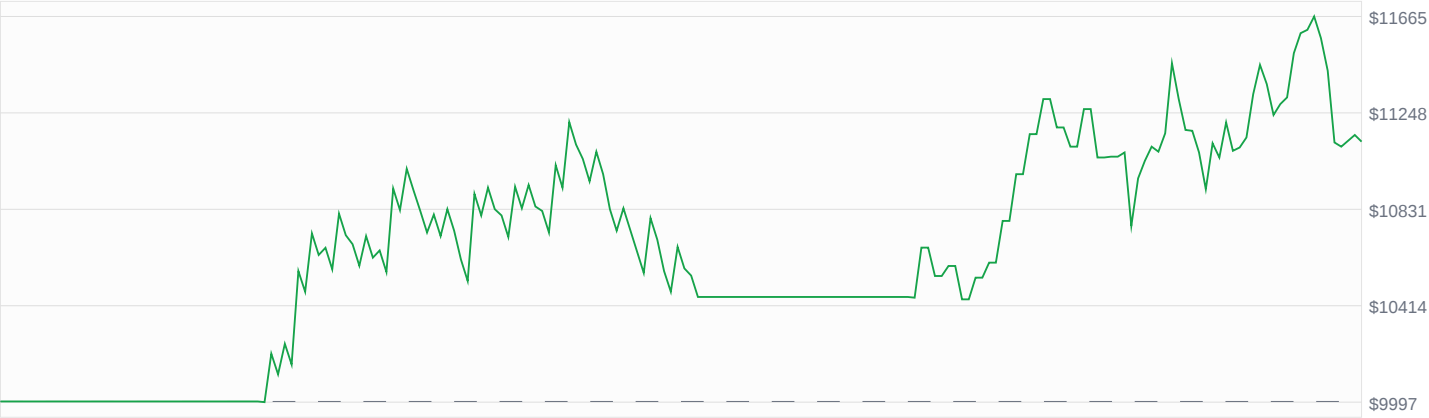




Backtest #41006 · ASB · ASB · GG3_MACD_Momentum (auto)

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 GG3_MACD_Momentum backtest on ASB shows a perfect win rate and positive returns, yet the sample size of only two trades makes these statistics statistically insignificant. A Sharpe ratio of 0.91 suggests marginal risk-adjusted performance, while the 6.57% drawdown indicates the strategy lacks robustness against volatility. Relying on such limited data points creates a false sense of security regarding the strategy's actual edge. We must expand the test across multiple market cycles and asset classes to validate whether this momentum setup is a genuine alpha or an overfitting artifact. The concrete next step is to run an out-of-sample backtest with increased trade frequency filters to generate a statistically reliable sample.

ADDITIONAL METRICS

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