



Backtest #41007 · 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 ASB GG3_MACD_Momentum backtest shows a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. While the +11.20% return and 0.91 Sharpe ratio look attractive, the low trade count fails to validate the strategy's robustness against market variance. The 6.57% maximum drawdown indicates some volatility risk, but the primary concern remains the lack of evidence for consistency. You must expand the sample size by running a longer backtest or adding more parameters to filter noise before deploying live capital.

ADDITIONAL METRICS

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