



Backtest #50760 · 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 AUB GG3_MACD_Momentum backtest shows a perfect 100% win rate, yet this statistical outlier is likely a sample size artifact with only two trades executed. While the +12.79% ROI and 1.03 Sharpe ratio look promising, a max drawdown of 6.33% suggests significant volatility risk that the limited data cannot fully capture. Confidence in these metrics is extremely low due to the insufficient trade history required for robust inference. The strategy must undergo extended forward testing with tighter filters to validate its performance beyond this narrow sample.

ADDITIONAL METRICS

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