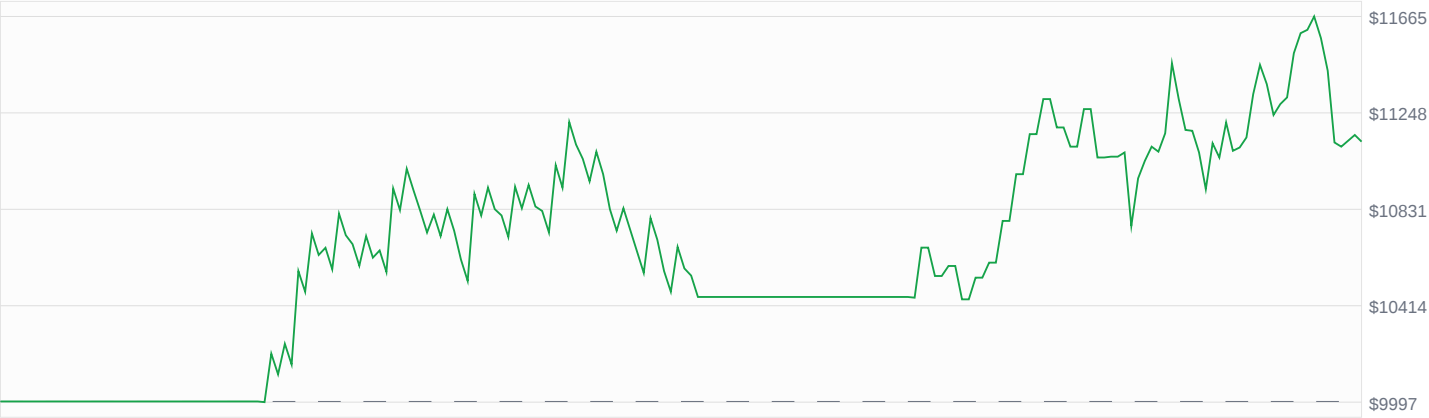




Backtest #41005 · ASB · ASB · GG3_MACD_Momentum (auto)

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 +11.20% ROI and 100% win rate on ASB are statistically meaningless due to the n=2 sample size, rendering the 0.91 Sharpe ratio unreliable for risk assessment. While the 6.57% max drawdown suggests manageable volatility, two trades cannot validate momentum signal robustness or confirm edge over random noise. The strategy lacks sufficient historical data to distinguish genuine alpha from survivorship bias or lucky execution. Deploy this configuration on a paper trading account for at least 50 additional trades before allocating real capital to establish statistical confidence.

ADDITIONAL METRICS

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