



Backtest #28636 · CBAN · CBAN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed, yielding negative ROI and Sharpe due to a tiny sample of only four trades, which invalidates statistical confidence and win rate reliability. The high drawdown relative to losses indicates poor risk control or execution timing rather than just bad luck. You must increase trade volume significantly to determine if the MACD signals have any predictive power before discarding the model. Expand the backtest period or relax entry filters to generate a larger dataset for meaningful analysis.

ADDITIONAL METRICS

CAGR	-2.86%
Sortino Ratio	-0.08
Turnover	7.73x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9717.12