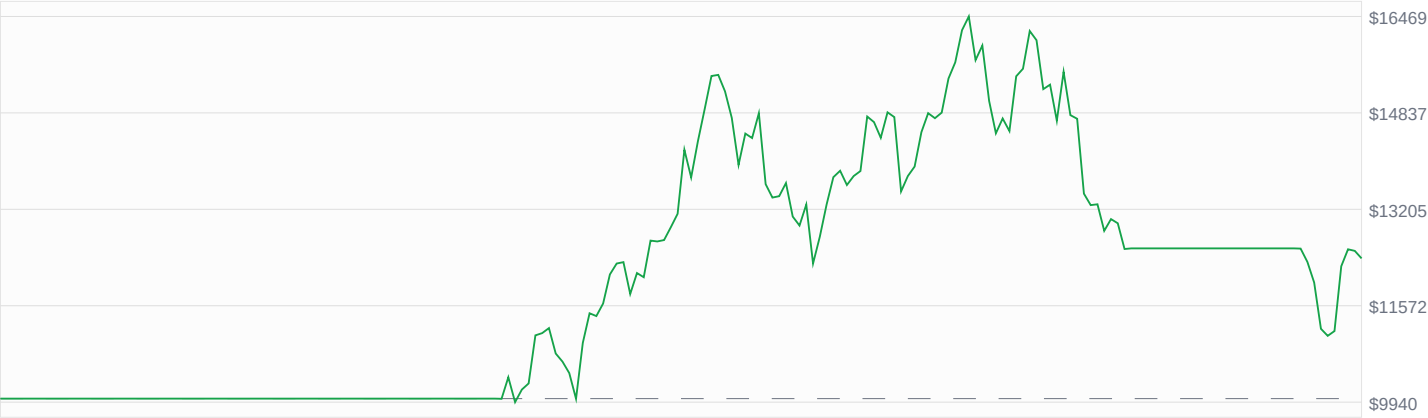




Backtest #29429 · SM · SM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.70%	0.84	50.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a twenty-three percent return, but only two trades render this result statistically meaningless. A fifty percent win rate is neutral, yet the thirty-two percent drawdown is excessive for such a small sample size, suggesting high risk without proven edge. The Sharpe ratio of zero point eight four looks decent in isolation but lacks confidence due to the insufficient trade count. We cannot conclude the strategy has alpha given the tiny n-value, so we must expand the backtest window significantly. Generate more data points before considering any deployment or parameter adjustments.

ADDITIONAL METRICS

CAGR	23.70%
Sortino Ratio	0.61
Turnover	4.75x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12373.78