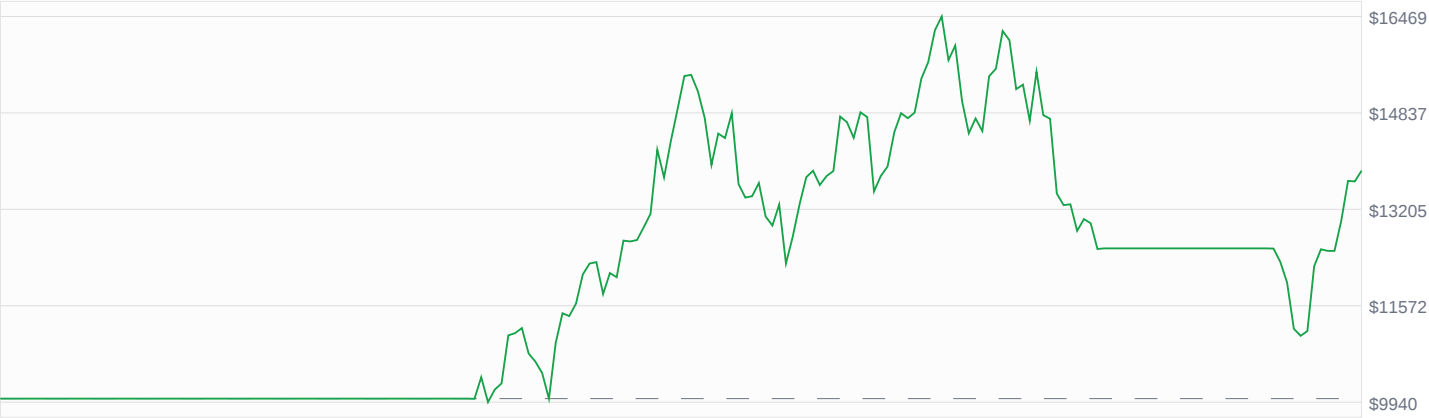




Backtest #35115 · SM · SM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SM GG3_MACD_Momentum backtest reports a 100% win rate and 38.54% ROI, but this statistical perfection is likely an overfitting artifact given only two trades. A 32.83% maximum drawdown indicates extreme volatility exposure that the strategy failed to manage, rendering the high Sharpe ratio misleading. Such a small sample size lacks statistical confidence and does not validate robustness against varied market regimes. We must expand the test window or diversify entry conditions to mitigate this severe drawdown risk before deployment.

ADDITIONAL METRICS

CAGR	38.54%
Sortino Ratio	0.85
Turnover	4.89x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13858.32