



Backtest #39166 · 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 CBAN GG3_MACD_Momentum strategy underperformed with a negative ROI of -2.86% and a Sharpe ratio of -0.15, indicating a lack of risk-adjusted profitability. A 50% win rate with only four trades provides statistically insignificant confidence, making the observed losses potentially noise rather than systemic failure. The 8.25% maximum drawdown suggests the momentum signals generated excessive exposure during a short adverse period without sufficient protection. Increasing the sample size through extended backtesting or adding a volatility filter is the immediate next step to validate the signal reliability.

ADDITIONAL METRICS

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