



Backtest #40251 · EBC · EBC · GG3_MACD_Momentum (auto)

ROI

+15.87%

Sharpe

1.25

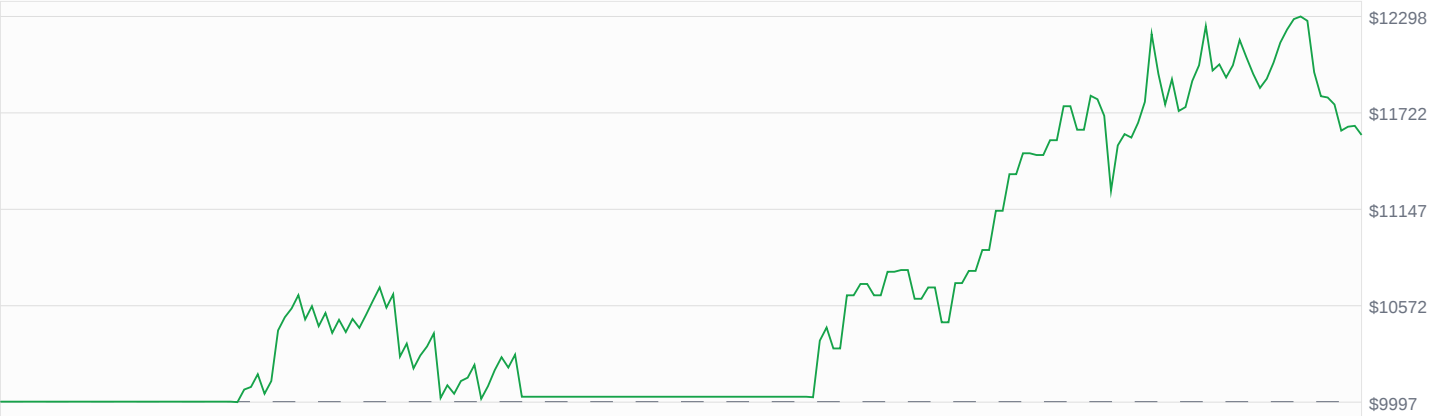
Win Rate

100.0%

Max Drawdown

-5.75%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EBC GG3 MACD Momentum backtest shows a 15.87% ROI and zero losses, yet the sample size of only two trades renders the 100% win rate statistically insignificant and likely an outlier. While the 1.25 Sharpe ratio and limited 5.75% drawdown suggest manageable risk on paper, the data lacks the volume needed to confirm strategy robustness. We must expand the test parameters or extend the timeframe to gather sufficient trades and reduce overfitting risk. Prioritize running a longer historical simulation to validate if this edge persists beyond a single market cycle.

ADDITIONAL METRICS

CAGR	15.87%
Sortino Ratio	0.89
Turnover	4.17x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11590.72