



Backtest #40499 · HOMB · HOMB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.78	50.0%	-8.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated an 8.00% return with a Sharpe ratio of 0.78, but the 50% win rate and 8.42% drawdown suggest fragile risk adjustment. Statistical confidence is negligible due to only two total trades, making the results statistically insignificant and likely driven by luck rather than edge. The primary failure is insufficient sample size to validate momentum signals for HOMB. Next step is to extend the backtest period to at least 200 trades to establish robust performance metrics before considering deployment.

ADDITIONAL METRICS

CAGR	8.00%
Sortino Ratio	0.60
Turnover	4.02x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10799.92