



Backtest #40639 · GL · GL · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	1.24	33.3%	-7.40%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GL GG3_MACD_Momentum backtest shows a 17.92% ROI, yet a mere 3 trades and a 33.3% win rate render the 1.24 Sharpe ratio statistically insignificant. A 7.40% drawdown is tolerable, but such low trade volume creates high variance, making performance metrics unreliable. This sample size is too narrow to confirm strategy robustness or rule out random luck in entry timing. The next step is expanding the backtest to 5000 bars or adjusting the lookback period to generate a statistically meaningful sample for validation.

ADDITIONAL METRICS

CAGR	17.92%
Sortino Ratio	0.95
Turnover	6.07x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11795.08