



Backtest #40689 · MAX · MAX · GG3_MACD_Momentum (auto)

ROI

+18.74%

Sharpe

0.88

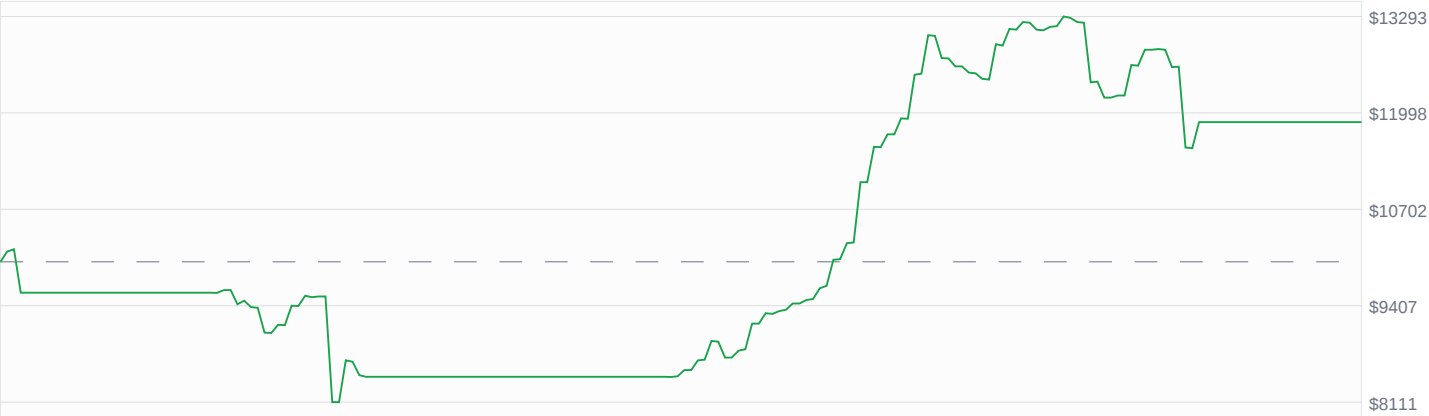
Win Rate

33.3%

Max Drawdown

-15.46%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The MAX GG3_MACD_Momentum backtest shows a +18.74% ROI, yet the statistical significance is critically low with only three trades. A 33.3% win rate paired with a -15.46% maximum drawdown indicates that the strategy relies heavily on asymmetric winners rather than consistent edge. The Sharpe ratio of 0.88 suggests moderate risk-adjusted returns, but the sparse sample size makes these metrics unreliable for live deployment. We need to expand the test period or adjust parameters to generate a larger dataset before validating the approach. This strategy requires further optimization to confirm its viability beyond this narrow sample.

ADDITIONAL METRICS

CAGR	18.74%
Sortino Ratio	0.59
Turnover	5.79x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11873.94