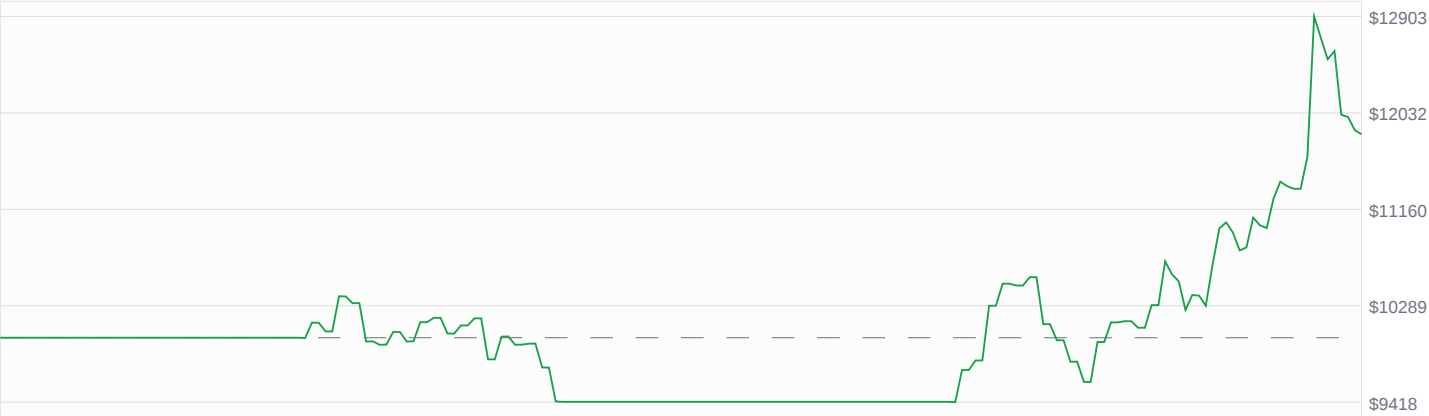




Backtest #41463 · JCAP · JCAP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	1.09	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The JCAP GG3_MACD_Momentum strategy generated an 18.35% ROI with a Sharpe ratio of 1.09, indicating reasonable risk-adjusted returns. However, the 50% win rate and 8.25% max drawdown suggest inconsistent execution. With only two total trades, the statistical confidence is negligible, making the performance metrics unreliable for predicting future outcomes. The sample size is too small to distinguish skill from luck. Run a backtest over a larger historical window to validate the signal logic before deploying capital.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	1.04
Turnover	4.07x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11838.17