



Backtest #48529 · OSBC · OSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.99%	1.67	100.0%	-8.33%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The OSBC GG3_MACD_Momentum backtest shows a 100% win rate and +21.99% ROI, but with only two trades, the Sharpe of 1.67 is statistically insignificant and likely overfitted. A maximum drawdown of 8.33% reveals limited downside protection in this narrow sample. The extreme success rate suggests the strategy is too simplistic to generalize beyond this specific market window. We must expand the backtest horizon or introduce volatility filters to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	21.99%
Sortino Ratio	1.65
Turnover	4.26x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12203.00