



Backtest #4941 · HOMB · HOMB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.86%	0.46	66.7%	-13.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a positive ROI of 4.86% with a 66.7% win rate, indicating effective momentum capture. However, a Sharpe ratio of 0.46 and a 13.86% maximum drawdown suggest significant risk-adjusted performance issues. The statistical confidence is critically low due to only three total trades, making results highly susceptible to outlier variance. A larger sample size is essential to validate the signal's robustness and distinguish skill from luck. Immediate next steps should involve parameter optimization and extending the backtest period to reduce noise.

ADDITIONAL METRICS

CAGR	4.86%
Sortino Ratio	0.35
Turnover	5.84x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10489.60