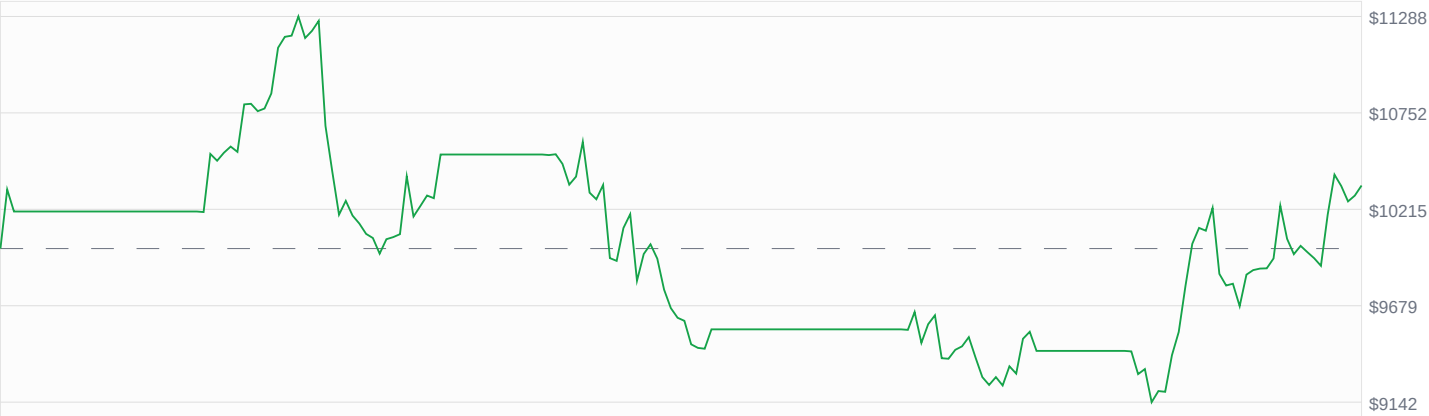




Backtest #5003 · BHRB · BHRB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.45%	0.33	60.0%	-19.01%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +3.45% ROI masks a dangerously high 19% drawdown, creating a poor risk-reward profile. A Sharpe of 0.33 confirms the gains are noise, not signal. Five trades offer zero statistical confidence; the 60% win rate is meaningless at this sample size. Next, retest the GG3_MACD strategy across 100+ trades and multiple market regimes to verify if the edge survives. Until then, this is random variance, not alpha.

ADDITIONAL METRICS

CAGR	3.45%
Sortino Ratio	0.25
Turnover	9.98x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$10347.90