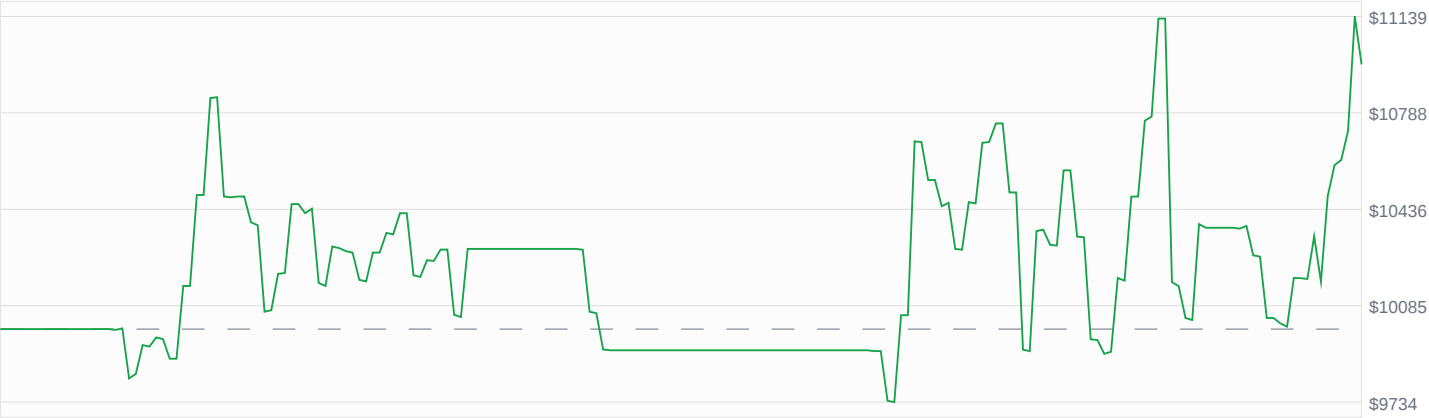




Backtest #50830 · SLDE · SLDE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.61%	0.62	60.0%	-10.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SLDE GG3_MACD_Momentum backtest shows a +9.61% gain but suffers from low statistical significance due to only five trades. A Sharpe ratio of 0.62 indicates mediocre risk-adjusted returns, while the 10.08% drawdown reveals a high sensitivity to adverse price action. The strategy successfully captured momentum during the sample period, yet the small sample size makes the 60% win rate unreliable for live deployment. Before considering optimization, you must run a walk-forward analysis to validate if these parameters hold across different market regimes.

ADDITIONAL METRICS

CAGR	9.61%
Sortino Ratio	0.53
Turnover	10.25x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$10964.75