



Backtest #5084 · GL · GL · GG3_MACD_Momentum (auto)

ROI

+17.92%

Sharpe

1.24

Win Rate

33.3%

Max Drawdown

-7.40%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captures substantial alpha with a 17.92% ROI and a healthy 1.24 Sharpe ratio, effectively mitigating risk with a controlled 7.40% drawdown. However, the 33.3% win rate across only three trades is statistically insignificant, making the results highly sensitive to variance. This tiny sample size lacks the confidence required to validate the edge or predict future performance reliably. You must expand the backtest window to increase the trade count before trusting these metrics.

ADDITIONAL METRICS

CAGR	17.92%
Sortino Ratio	0.95
Turnover	6.07x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11795.08