



Backtest #53222 · EBC · EBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.77%	0.95	100.0%	-9.09%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EBC GG3_MACD_Momentum backtest shows a perfect 100% win rate on a sample of only two trades, rendering the 11.77% ROI statistically insignificant and likely prone to overfitting. While the 0.95 Sharpe ratio and 9.09% drawdown suggest controlled risk per trade, the lack of trade diversity prevents any reliable assessment of strategy robustness under varying market conditions. This result is not yet actionable due to insufficient data volume, and the strategy lacks the statistical confidence required for live deployment. The immediate next step is to retest the strategy on an expanded historical dataset to validate performance across different volatility regimes.

ADDITIONAL METRICS

CAGR	11.77%
Sortino Ratio	0.68
Turnover	4.12x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11180.11