



Backtest #53233 · QCRH · QCRH · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.54%	1.04	100.0%	-5.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The QCRH GG3_MACD_Momentum backtest shows a perfect 100% win rate with +11.54% ROI, yet the sample size of only two trades renders the Sharpe ratio of 1.04 statistically insignificant. The lack of drawdown diversity in such a small dataset masks potential regime risks, making the strategy's robustness unproven over varying market conditions. Without additional historical data, confidence in these metrics remains low due to extreme overfitting potential. The immediate next step is to expand the lookback period and test across different market regimes to validate true performance consistency.

ADDITIONAL METRICS

CAGR	11.54%
Sortino Ratio	1.02
Turnover	4.16x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11157.75