



Backtest #53347 · HOMB · HOMB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.78	50.0%	-8.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HOMB GG3_MACD_Momentum backtest showed a modest +8% return with a 50% win rate, but a sample of only two trades renders the 0.78 Sharpe ratio statistically insignificant and unreliable. An 8.42% maximum drawdown indicates meaningful volatility that cannot be properly assessed given such limited data, making the current performance profile highly speculative. Without a larger dataset, these metrics fail to distinguish between genuine alpha and random market noise, so no actionable confidence can be assigned to the strategy yet. The immediate next step is to run an extended backtest over at least 1,000 simulated trades to validate if the momentum signals hold under varied market conditions.

ADDITIONAL METRICS

CAGR	8.00%
Sortino Ratio	0.60
Turnover	4.02x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10799.92