



Backtest #53529 · HIG · HIG · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.55	0.0%	-19.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HIG GG3_MACD_Momentum backtest failed completely, producing zero winning trades and a 19.47% drawdown with a negative Sharpe ratio of -1.55. The strategy generated only four trades, a sample size too small to establish statistical significance or validate any pattern. Momentum signals clearly failed to capture the recent market regime, resulting in a total loss of capital relative to the starting point. We must pause deployment and re-examine the entry thresholds to filter out false breakouts before considering a revised approach.

ADDITIONAL METRICS

CAGR	-15.53%
Sortino Ratio	-1.16
Turnover	7.25x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8449.18