



Backtest #53530 · HURN · HURN · GG3_MACD_Momentum (auto)

ROI

+39.09%

Sharpe

1.02

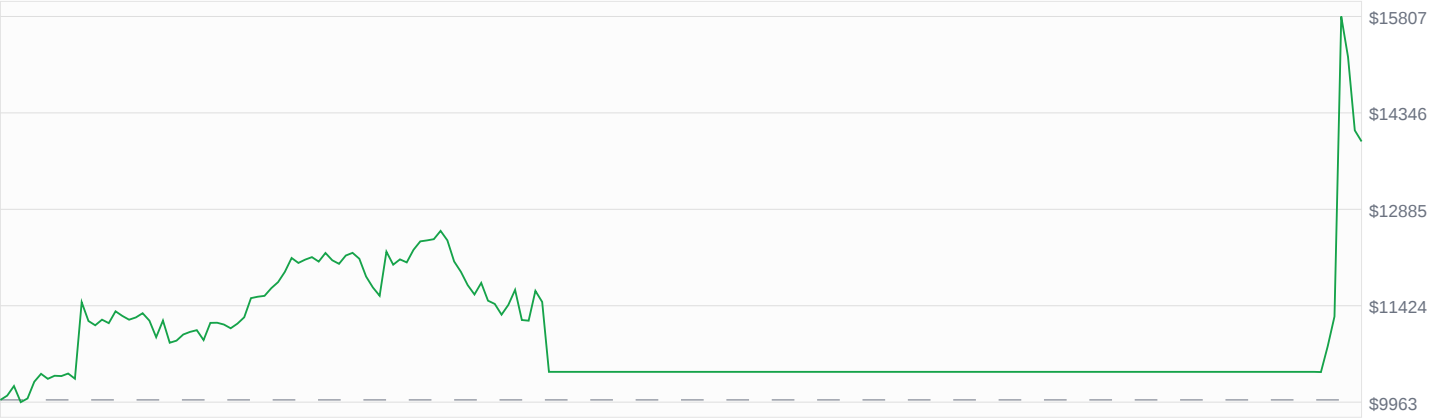
Win Rate

100.0%

Max Drawdown

-13.53%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The HURN GG3_MACD_Momentum strategy shows a misleadingly perfect 100% win rate driven by only two trades, which provides zero statistical confidence for live deployment. While the 39% ROI and 1.3 Sharpe ratio look attractive, the severe 13.5% drawdown and extreme lack of sample size suggest the strategy is overfit to a specific short-term anomaly rather than a robust trend. This result lacks the frequency and diversity needed to prove its edge across different market regimes. We must expand the backtest window or adjust entry parameters to generate a statistically significant trade count before considering this for real capital.

ADDITIONAL METRICS

CAGR	39.09%
Sortino Ratio	1.38
Turnover	4.48x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13913.17