



Backtest #8048 · CARE · CARE · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+50.51%	2.35	66.7%	-8.50%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows exceptional returns with a 50.51% ROI and a 2.35 Sharpe ratio, but the sample size of only three trades severely undermines statistical confidence. Such a small dataset cannot reliably distinguish alpha from random noise or survivorship bias. While the 8.5% max drawdown is manageable, the 66.7% win rate is not robust enough to justify immediate live deployment. The capital growth to \$15,055.14 is promising but statistically insignificant given the low trade count. Expand the backtest window to include at least 50 trades to validate the MACD momentum signal's consistency.

ADDITIONAL METRICS

CAGR	50.51%
Sortino Ratio	2.04
Turnover	6.51x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$15055.14