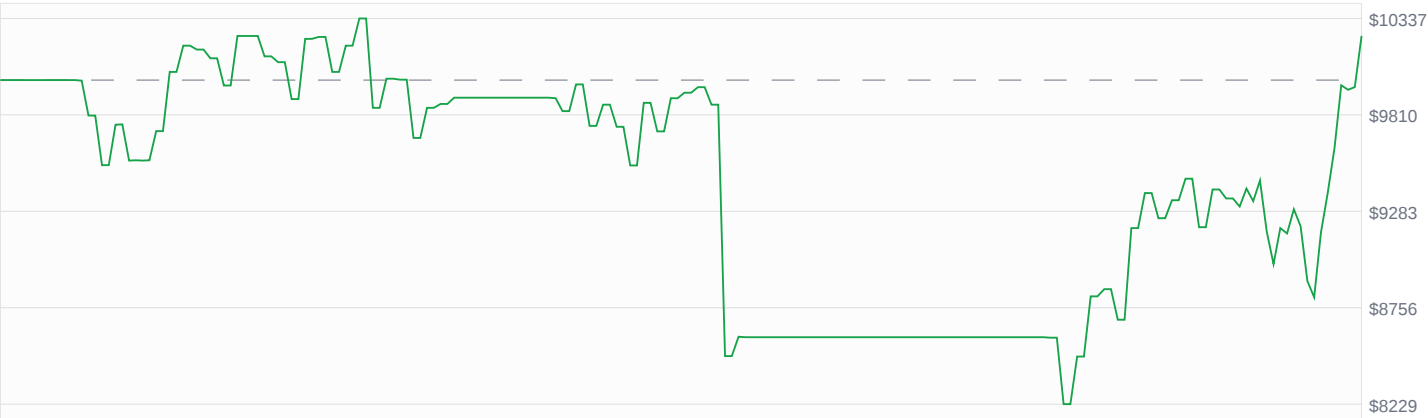




Backtest #8319 · All · All · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.39%	0.25	33.3%	-20.39%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a modest +2.39% ROI but failed to justify the 20.39% max drawdown, resulting in a weak Sharpe of 0.25. With only three trades and a 33.3% win rate, statistical significance is negligible, rendering the results unreliable for live deployment. The high volatility relative to returns suggests the MACD momentum signals are catching noise rather than sustained trends. Immediate next steps must involve rigorous parameter optimization or switching to longer timeframes to increase sample size and improve signal reliability before further testing.

ADDITIONAL METRICS

CAGR	2.39%
Sortino Ratio	0.19
Turnover	5.72x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10241.64