



Backtest #8320 · All · All · GG3_MACD_Momentum (auto)

ROI

+2.39%

Sharpe

0.25

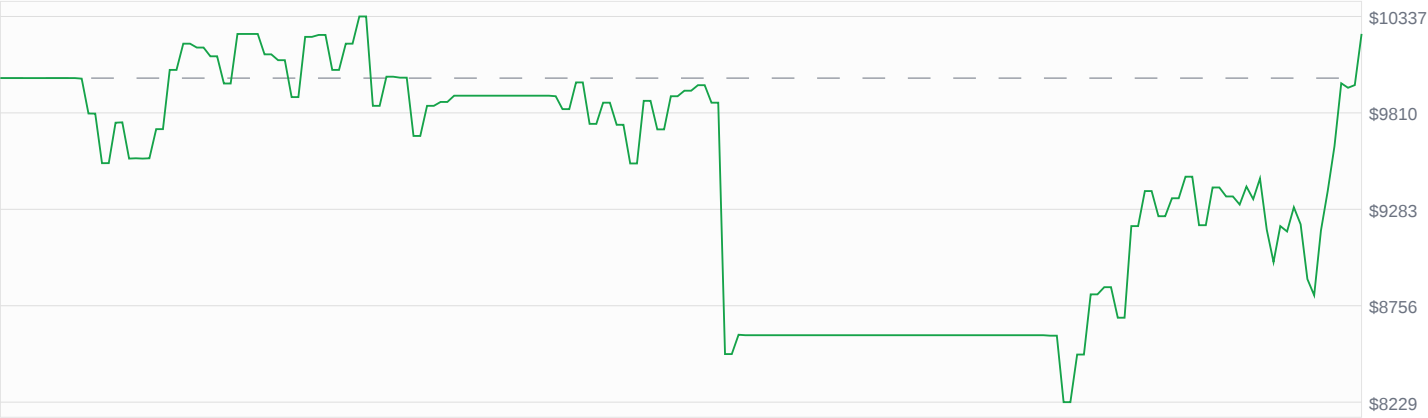
Win Rate

33.3%

Max Drawdown

-20.39%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The All backtest yields a marginal +2.39% return with a weak 0.25 Sharpe ratio and a severe 20.39% drawdown, indicating poor risk-adjusted performance. The 33.3% win rate across only three trades offers no statistical confidence, making the results heavily susceptible to variance and outlier noise rather than robust alpha. This sample size is far too small to validate the GG3_MACD_Momentum logic, rendering the signal unreliable for live deployment. Immediate next step: expand the lookback period to gather at least 50-100 trades to establish meaningful statistical significance before considering any allocation.

ADDITIONAL METRICS

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