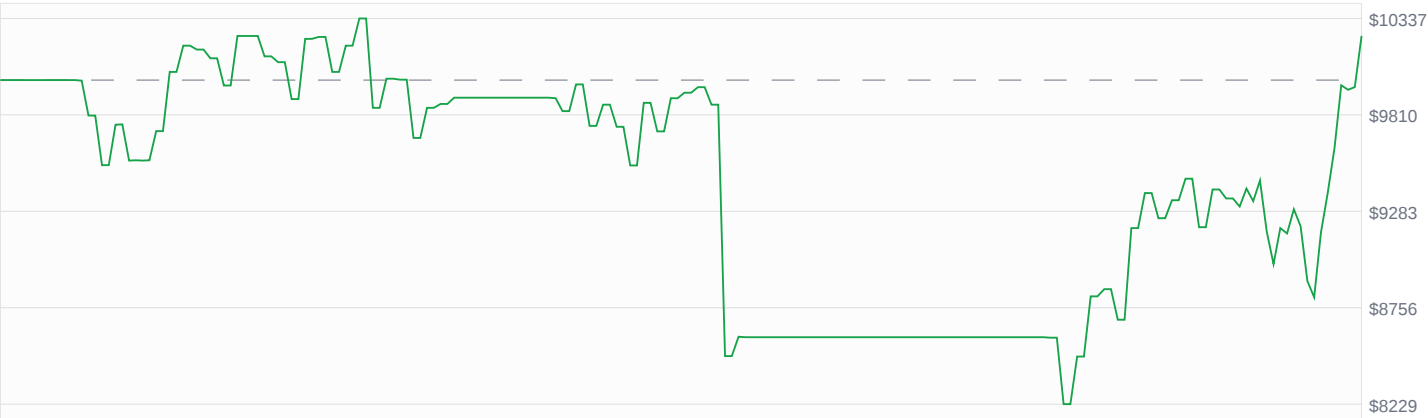




Backtest #8323 · All · All · GG3_MACD_Momentum (auto)

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 generated a marginal ROI of 2.39% despite a severe 20.39% max drawdown, indicating extreme capital inefficiency. A win rate of 33.3% with only three trades offers zero statistical confidence, rendering the results indistinguishable from random noise. The subpar Sharpe ratio of 0.25 confirms that risk-adjusted returns are negligible compared to the downside volatility. Future iterations require expanding the sample size to reduce variance and tightening stop-losses to mitigate the catastrophic drawdown.

ADDITIONAL METRICS

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