



Backtest #8327 · All · All · GG3_MACD_Momentum (auto)

ROI

+2.39%

Sharpe

0.25

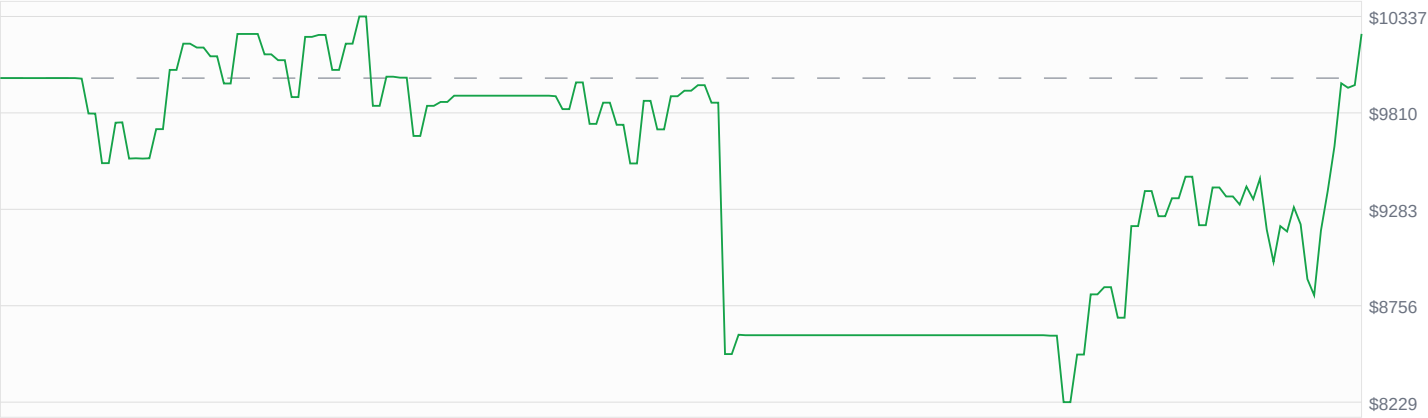
Win Rate

33.3%

Max Drawdown

-20.39%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 2.39% ROI with a win rate of 33.3%, but the extremely small sample size of only 3 trades renders these results statistically insignificant. The max drawdown of 20.39% is disproportionately high relative to the total gain, and the Sharpe ratio of 0.25 indicates poor risk-adjusted performance. The low win rate suggests the strategy may be capturing infrequent, large winners while suffering consistent small losses, but this pattern cannot be validated with such limited data. A concrete next step is to expand the backtest period or reduce the trade frequency filter to accumulate a more meaningful sample size before drawing conclusions.

ADDITIONAL METRICS

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