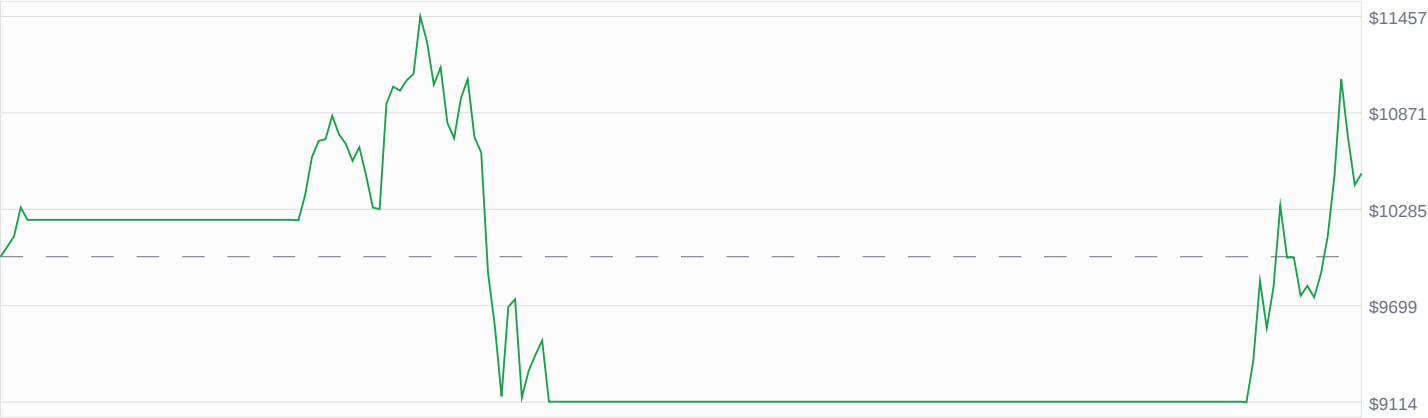




Backtest #9736 · CRAI · CRAI · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.38	66.7%	-20.45%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured modest alpha with a 66.7% win rate, yet the Sharpe ratio of 0.38 signals poor risk-adjusted returns. A 20.45% drawdown is excessive for only three total trades, undermining statistical confidence significantly. The sample size is too small to establish a reliable edge or validate the logic. Next, run a walk-forward analysis with at least 30 trades to determine if the drawdown persists across market regimes.

ADDITIONAL METRICS

CAGR	5.00%
Sortino Ratio	0.20
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10502.92