



Backtest #40407 · USCB · USCB · GG3\_MACD\_Momentum (auto)

ROI

+10.86%

Sharpe

0.65

Win Rate

66.7%

Max Drawdown

-19.95%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The USCB GG3\_MACD\_Momentum backtest shows a +10.86% ROI and 66.7% win rate, yet the 19.95% maximum drawdown and low Sharpe ratio of 0.65 reveal significant volatility risk. With only three trades in the sample, these metrics lack statistical significance and cannot reliably predict future performance. The strategy captured upward momentum but failed to manage downside exposure during the single large loss event. Future iterations must integrate tighter stop-loss logic or a minimum trade threshold to validate signal reliability before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 10.86%     |
| Sortino Ratio   | 0.61       |
| Turnover        | 6.05x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$11089.79 |