



Backtest #40498 · HOMB · HOMB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.78	50.0%	-8.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HOMB GG3_MACD_Momentum backtest shows an 8% return, but the sample size of two trades renders the Sharpe ratio and win rate statistically insignificant. An 8.42% drawdown suggests volatility that could exceed this range in live markets, making the strategy too risky for deployment. We need to expand the test horizon to at least 100 trades to validate performance reliability. Until then, treat these metrics as preliminary noise rather than actionable signals.

ADDITIONAL METRICS

CAGR	8.00%
Sortino Ratio	0.60
Turnover	4.02x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10799.92