



Backtest #40670 · HIG · HIG · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.53%	-1.55	0.0%	-19.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HIG GG3_MACD_Momentum strategy failed catastrophically, achieving zero winning trades and a -15.53% return across only four executions. With a negative Sharpe ratio of -1.55 and a maximum drawdown exceeding 19%, the model lacks statistical significance and currently exhibits no edge. The sample size is insufficient to draw robust conclusions, yet the complete loss rate suggests a critical flaw in the MACD momentum logic or parameter selection for this specific stock. Immediate next steps involve reviewing the raw trade logs for entry timing errors and recalibrating entry filters before re-running a larger simulation.

ADDITIONAL METRICS

CAGR	-15.53%
Sortino Ratio	-1.16
Turnover	7.25x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8449.18