



Backtest #40733 · EFSC · EFSC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.81%	1.06	50.0%	-7.48%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 12.81% ROI and 1.06 Sharpe ratio suggest positive momentum, but the 50.0% win rate is neutral. With only two total trades, the statistical confidence is negligible. The 7.48% max drawdown is moderate but unproven over time. This sample size is too small to validate the strategy's edge or risk profile. Expand the backtest to include at least fifty trades before evaluating long-term viability.

ADDITIONAL METRICS

CAGR	12.81%
Sortino Ratio	1.04
Turnover	4.00x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11283.92