



Backtest #45543 · HURN · HURN · GG3_MACD_Momentum (auto)

ROI

+39.09%

Sharpe

1.02

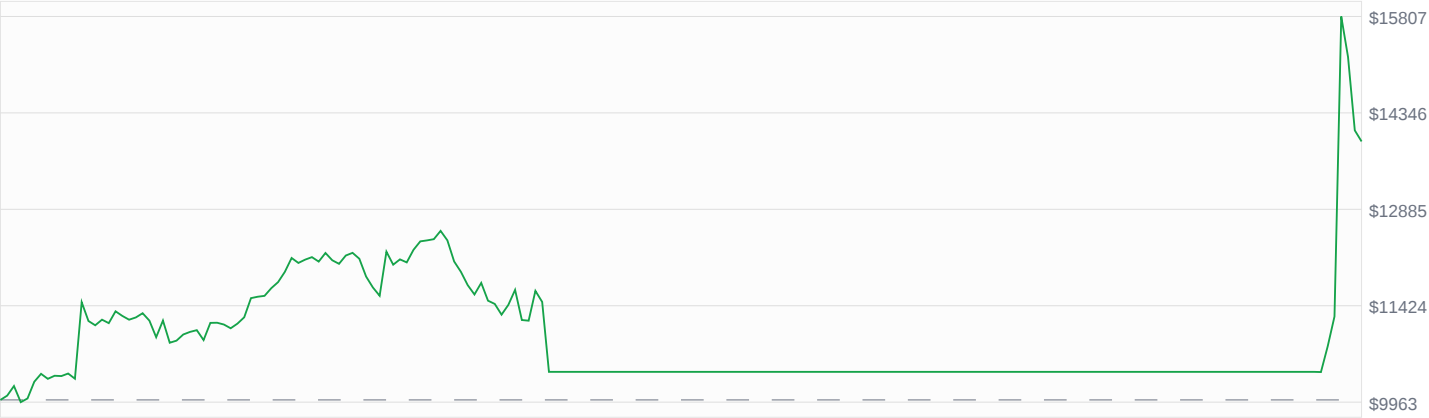
Win Rate

100.0%

Max Drawdown

-13.53%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The HURN GG3_MACD_Momentum backtest shows a 39.09% return with zero losses, but the sample size of two trades creates a statistical outlier that invalidates any confidence in the strategy's robustness. A Sharpe ratio of 1.02 looks attractive on paper, yet the 13.53% maximum drawdown suggests significant volatility risk that a single win rate cannot mask. The strategy likely captured a specific short-term momentum spike rather than a sustainable trend, as evidenced by the extreme concentration of results. We must expand the historical lookback window or introduce a volatility filter before deploying this logic in live trading conditions.

ADDITIONAL METRICS

CAGR	39.09%
Sortino Ratio	1.38
Turnover	4.48x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13913.17