



Backtest #48378 · CBAN · CBAN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG3 MACD Momentum strategy on CBAN generated a negative ROI of 2.86% with a Sharpe ratio of -0.15, indicating a net loss over the sample period. A 50% win rate with only four trades lacks statistical significance, suggesting the results are likely noise rather than a consistent edge. The maximum drawdown of 8.25% exceeded the initial capital buffer, highlighting poor risk-adjusted performance during this specific sequence. Given the insufficient trade volume, no reliable signal can be extracted to validate the current logic. The immediate next step is to expand the backtest window to accumulate at least 100 trades before making any adjustments or deployments.

ADDITIONAL METRICS

CAGR	-2.86%
Sortino Ratio	-0.08
Turnover	7.73x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9717.12