



Backtest #50585 · PFS · PFS · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.00%	0.75	66.7%	-7.18%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PFS GG3_MACD_Momentum backtest shows an 8% return with a 66.7% win rate, yet the Sharpe of 0.75 and max drawdown of 7.2% reveal a noisy performance profile. With only three trades, statistical significance is critically low, making the results highly susceptible to overfitting or random variance. The strategy likely captured momentum in a trending window but lacked robustness against choppy market conditions. Next, expand the sample by testing across multiple assets and timeframes to validate if the edge holds outside this specific PFS session.

ADDITIONAL METRICS

CAGR	8.00%
Sortino Ratio	0.63
Turnover	6.12x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10803.59