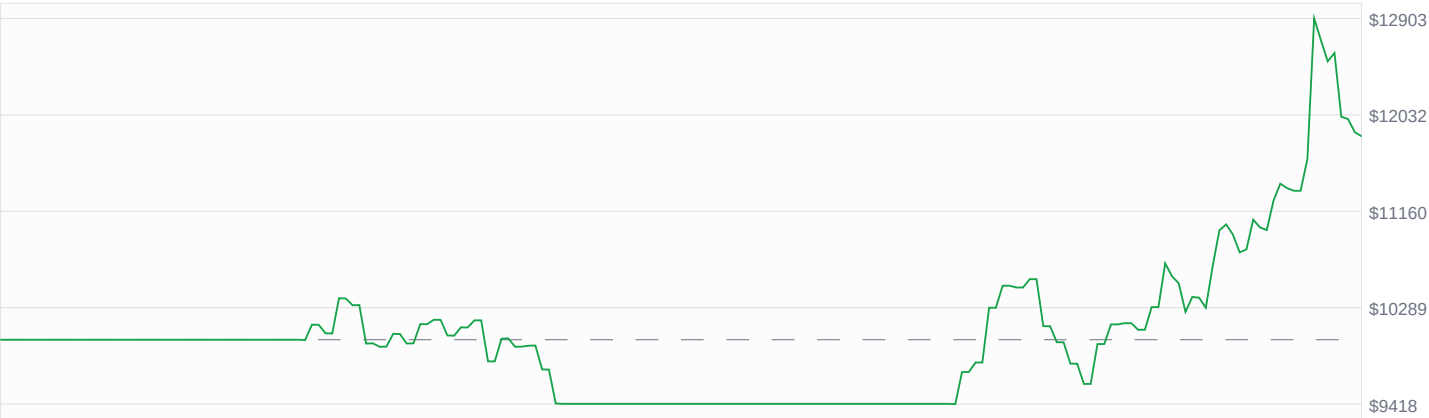




Backtest #41462 · JCAP · JCAP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	1.09	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The JCAP GG3_MACD_Momentum backtest shows an 18.35% return but suffers from severe statistical unreliability with only two trades. A 50% win rate and 1.09 Sharpe ratio offer no confidence in the strategy's edge, as the max drawdown of 8.25% reveals significant volatility risk. The sample size is too small to validate the momentum logic or confirm if the entry timing was merely luck. We must run a forward test on a live account with strict capital limits to verify performance consistency before increasing position sizes.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	1.04
Turnover	4.07x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11838.17