



Backtest #48527 · OSBC · OSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.99%	1.67	100.0%	-8.33%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The OSBC GG3_MACD_Momentum backtest shows a perfect 100% win rate with a 21.99% ROI, yet the statistical significance is critically low due to only two trades. Such a small sample size creates an illusion of certainty where a single losing trade would have completely invalidated the strategy's apparent robustness. The high Sharpe ratio of 1.67 is misleading here because it cannot account for the extreme lack of diversification or true market stress testing. We must expand the test window or adjust the entry filters to generate a larger dataset before treating this performance as reliable.

ADDITIONAL METRICS

CAGR	21.99%
Sortino Ratio	1.65
Turnover	4.26x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12203.00