



Backtest #50538 · USCB · USCB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.86%	0.65	66.7%	-19.95%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The USCB GG3_MACD_Momentum backtest shows a 10.86% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance nearly impossible. The 0.65 Sharpe ratio and nearly 20% maximum drawdown suggest excessive volatility and high sensitivity to specific market noise rather than a robust alpha signal. Without more data points, the strategy's reliability remains unproven and risky for any capital allocation decision. A prudent next step is to execute a forward-looking paper trading session to gather sufficient trade history before live deployment.

ADDITIONAL METRICS

CAGR	10.86%
Sortino Ratio	0.61
Turnover	6.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11089.79