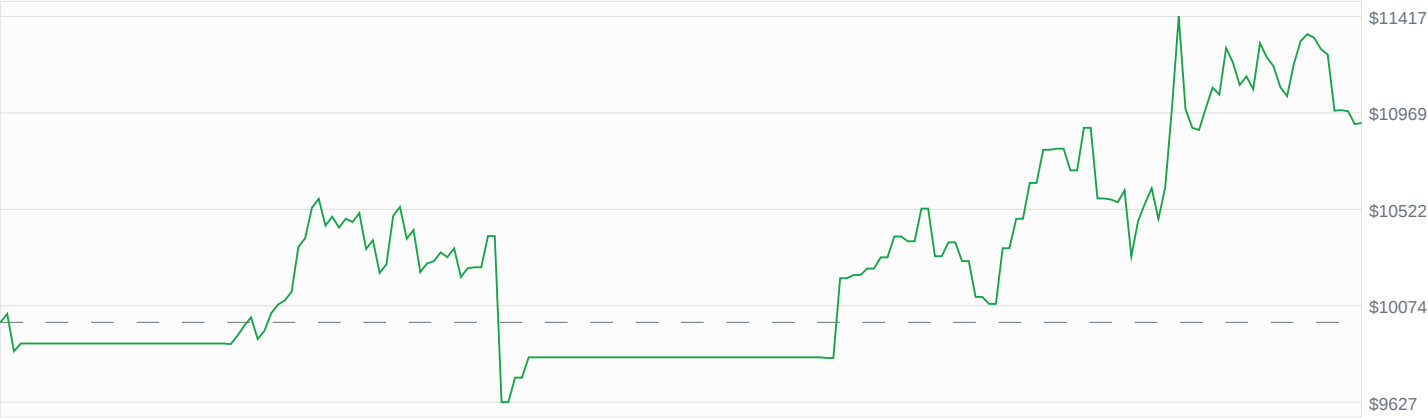




Backtest #52308 · SPFI · SPFI · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.19%	0.75	33.3%	-8.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The SPFI GG3 MACD Momentum backtest shows a +9.19% return, yet the 0.75 Sharpe ratio and 8.27% drawdown reveal inefficient risk-adjusted performance. A mere 33.3% win rate across only 3 trades creates insufficient statistical confidence to validate the strategy as robust. The low trade count prevents reliable estimation of drawdown tails, suggesting the signal logic likely overfit recent volatility patterns. You must expand the sample size by testing longer intervals or adding filters before deploying this strategy live.

ADDITIONAL METRICS

CAGR	9.19%
Sortino Ratio	0.52
Turnover	6.04x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10922.32