



Backtest #53283 · 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 and 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A 19.95% drawdown against a 0.65 Sharpe ratio suggests high volatility and a lack of risk-adjusted efficiency, indicating the strategy may be overfitting to noise. While the momentum logic captures short-term moves, the extreme sparsity prevents any reliable assessment of its robustness in live markets. The prudent next step is to expand the lookback period or reduce the position size to gather sufficient data before deployment.

ADDITIONAL METRICS

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