



Backtest #28815 · FRST · FRST · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.89%	1.10	66.7%	-8.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured alpha with a 14.89% ROI and 66.7% win rate, though the Sharpe of 1.10 suggests moderate risk-adjusted efficiency. However, a sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. The 8.83% max drawdown is notable for such a short horizon, indicating potential volatility exposure not captured by the limited data. Immediate next steps must involve rigorous walk-forward analysis across multiple market regimes to verify robustness. Without expanded historical data, current signals lack the confidence required for institutional deployment.

ADDITIONAL METRICS

CAGR	14.89%
Sortino Ratio	0.82
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11492.61