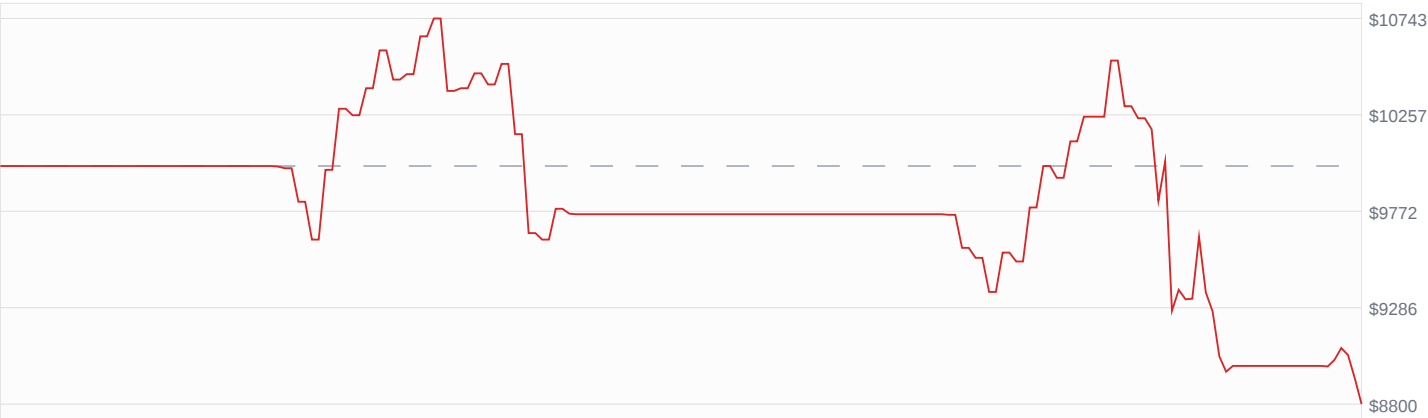




Backtest #34542 · FSUN · FSUN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-12.02%	-0.83	0.0%	-18.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FSUN · GG3_MACD_Momentum strategy, utilizing an auto-generated backtest, resulted in a negative ROI of -12.02%. The Sharpe ratio was -0.83, indicating a below-average performance. With only three trades and a 0% win rate, this strategy failed to achieve statistical significance. A key insight is the significant drawdown of 18.08%, suggesting the need for improved risk management. A concrete next step would be to adjust the stop-loss levels to protect capital better and re-evaluate the entry and exit signals for more profitable trades.

ADDITIONAL METRICS

CAGR	-12.02%
Sortino Ratio	-0.52
Turnover	5.63x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8800.45