



Backtest #39296 · 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 +14.89% ROI and 1.10 Sharpe ratio suggest positive momentum capture, yet a 66.7% win rate over just three trades lacks statistical significance. This tiny sample size means the results could easily be noise rather than genuine edge, making the 8.83% max drawdown less meaningful for risk assessment. The strategy shows promise but remains unproven without a much larger dataset to validate consistency. Extend the backtest period to at least fifty trades before considering any deployment or further optimization.

ADDITIONAL METRICS

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