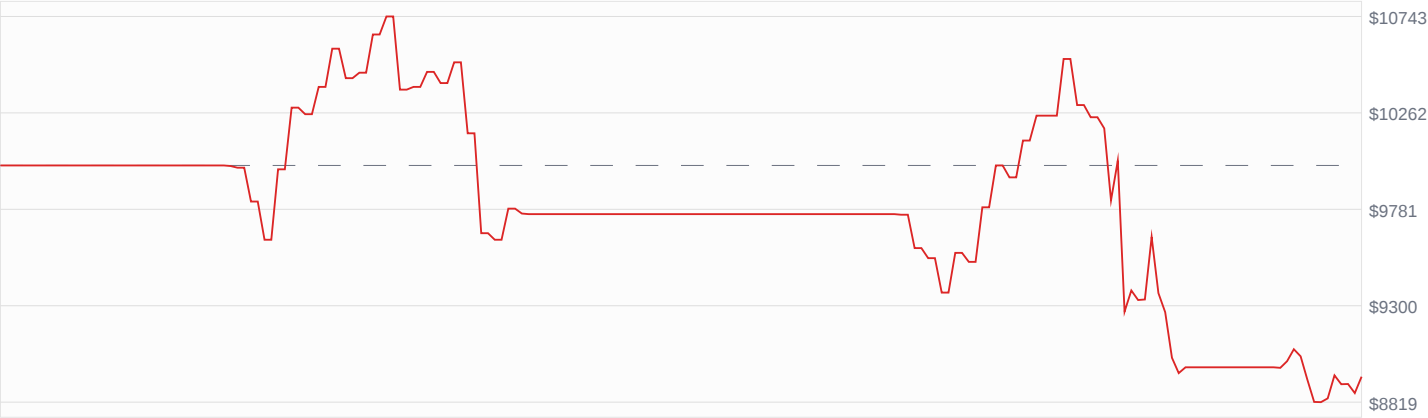




Backtest #48504 · FSUN · FSUN · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-10.56%	-0.71	0.0%	-17.91%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FSUN GG3_MACD_Momentum backtest failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating severe overfitting to a tiny sample of three transactions. Such limited data volume renders any statistical significance meaningless, as the strategy cannot reliably distinguish between random noise and genuine alpha. The 17.91% drawdown suggests the momentum logic lacks adequate volatility filters for this specific asset's regime. Immediate action requires expanding the sample size through a longer lookback period before deploying live capital.

ADDITIONAL METRICS

CAGR	-10.56%
Sortino Ratio	-0.46
Turnover	5.64x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8946.20