



Backtest #50711 · JMSB · JMSB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.59%	1.05	66.7%	-6.58%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The JMSB backtest shows a +13.59% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three total trades. The 1.05 Sharpe ratio and 6.58% max drawdown suggest reasonable risk adjustment, but the sample size is too small to validate the GG3_MACD_Momentum logic reliably. Any observed performance could easily be noise rather than a genuine edge in the market. We must increase data granularity or extend the lookback period to gather enough trades before deploying live capital.

ADDITIONAL METRICS

CAGR	13.59%
Sortino Ratio	0.94
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11362.74