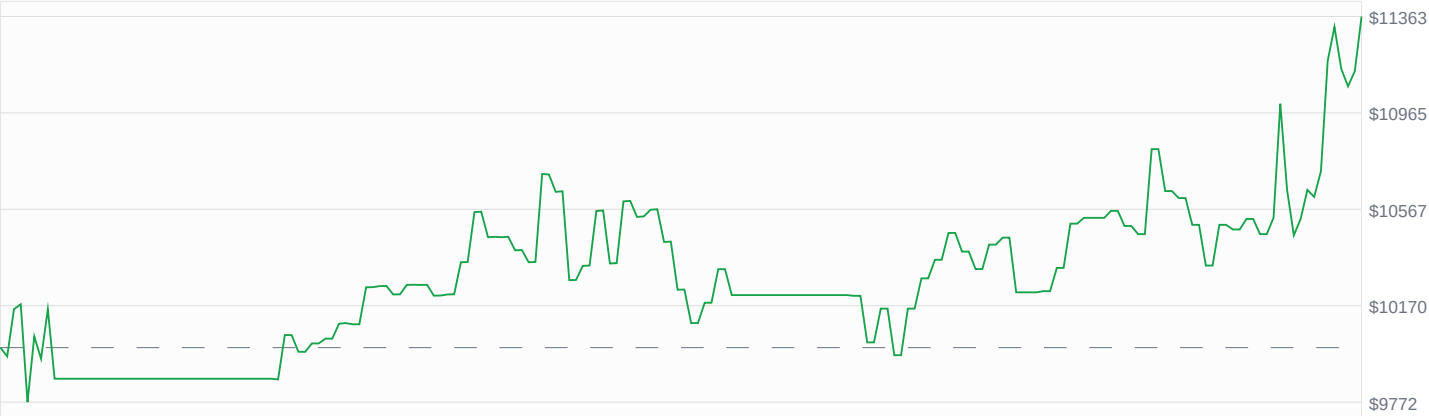




Backtest #53532 · JMSB · JMSB · GG3_MACD_Momentum (auto)

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% gain driven by a 66.7% win rate, yet the strategy lacks statistical reliability with only three executed trades. A Sharpe ratio of 1.05 and a 6.58% drawdown suggest moderate risk control, but the low trade frequency prevents any meaningful inference of strategy robustness. We must treat these results as an initial hypothesis rather than a validated edge until the sample size expands to at least fifty trades. The immediate next step is to run a longer historical simulation on JMSB to assess performance consistency across different market regimes.

ADDITIONAL METRICS

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