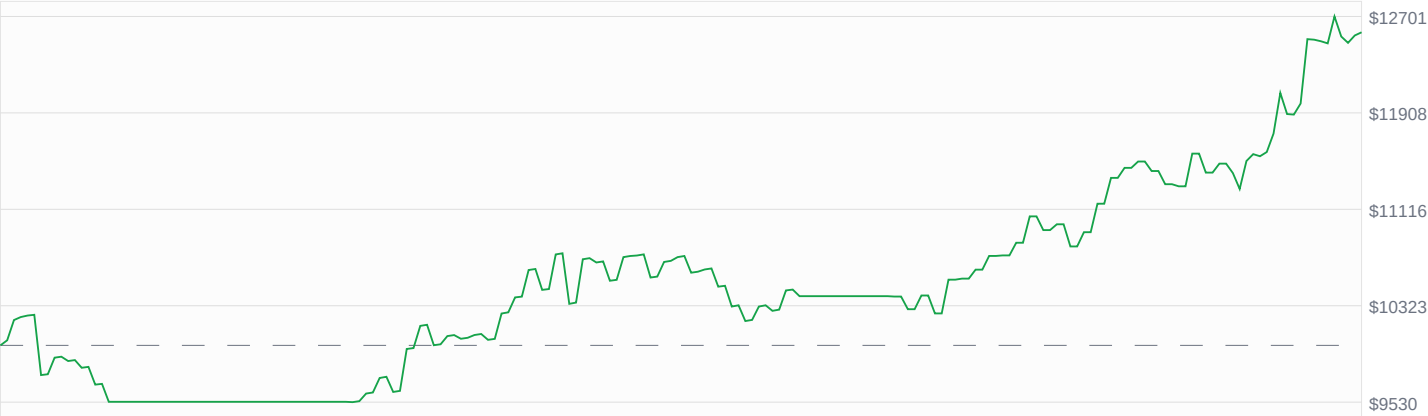




Backtest #6527 · FBP · FBP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+25.67%	1.86	66.7%	-5.65%

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ANALYST NOTE

Hera local LLM

This backtest reports an impressive ROI of 25.67% with a Sharpe ratio of 1.86, but the statistical validity is compromised by a tiny sample size of only three trades. Such limited data cannot reliably distinguish alpha from random noise, making the high win rate and drawdown metrics potentially misleading for future performance. While the risk-adjusted returns look attractive on paper, the strategy lacks the historical depth required for robust institutional confidence. Further backtesting across multiple market regimes and a significantly larger trade count is essential to validate the GG3_MACD_Momentum logic.

ADDITIONAL METRICS

CAGR	25.67%
Sortino Ratio	1.48
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12570.81