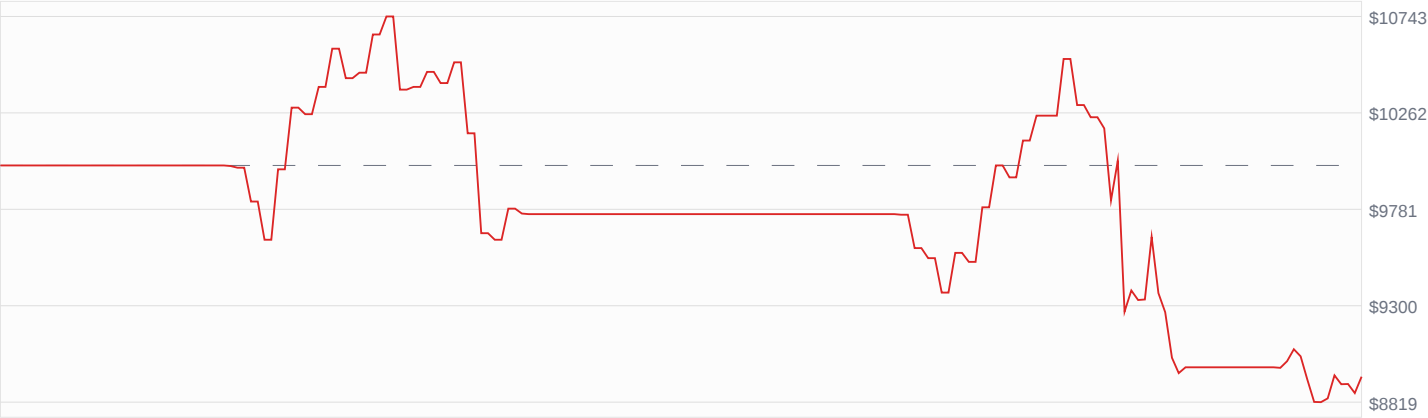




Backtest #48498 · FSUN · FSUN · GG3_MACD_Momentum (auto)

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 is a statistical failure, showing a negative Sharpe of -0.71 and zero wins across just three trades. A 17.91% drawdown with such low trade volume indicates severe regime mismatch rather than a robust strategy flaw. The sample size of three executions is too small to infer a reliable expectancy, rendering the -10.56% loss inconclusive for live deployment. We must increase historical simulation depth or adjust entry filters before reconsidering FSUN exposure.

ADDITIONAL METRICS

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