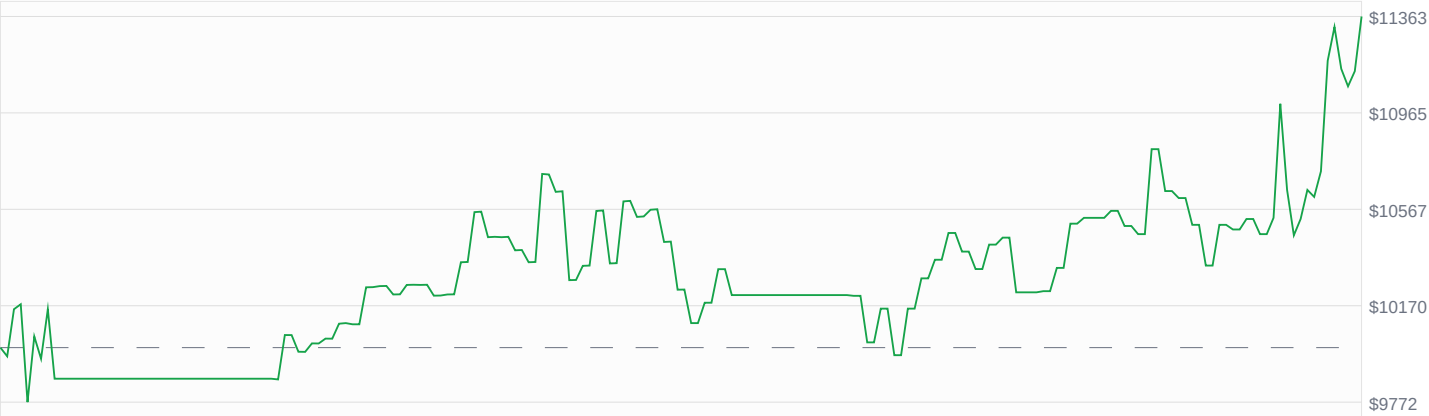




Backtest #50711 · JMSB · JMSB · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 |