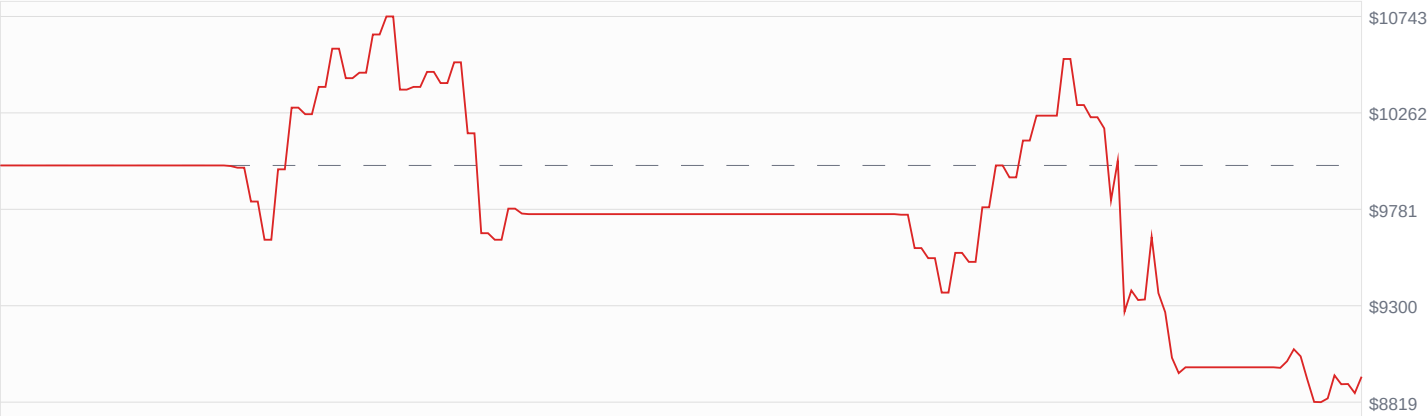




Backtest #52354 · FSUN · FSUN · GG3_MACD_Momentum (auto)

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 GG3_MACD_Momentum strategy on FSUN failed catastrophically, recording zero winning trades and a -10.56% loss on a sample of only three executions. Such a minimal trade count renders the Sharpe ratio of -0.71 statistically meaningless and the drawdown of 17.91% inconclusive for risk assessment. The strategy likely suffered from severe overfitting to noise or a distinct lack of liquidity, as momentum signals require sufficient volatility and volume to be actionable. Before deploying live capital, you must expand the backtest window to validate edge and increase the trade sample size to ensure robustness.

ADDITIONAL METRICS

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