



Backtest #52785 · FBK · FBK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.11%	-0.50	33.3%	-18.05%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FBK backtest for GG3_MACD_Momentum is statistically insignificant due to only three trades, rendering the -9.11% ROI and -0.50 Sharpe ratio unreliable metrics rather than definitive performance indicators. The strategy failed to generate consistent profits, evidenced by a mere 33.3% win rate and an 18.05% maximum drawdown that suggests excessive downside exposure during the test period. With such a sparse sample size, the results likely reflect random market noise rather than a flaw in the underlying logic or a clear edge. Before deploying live capital, the team must expand the lookback period to validate the signal logic across diverse market conditions. The immediate next step is to re-run the backtest on a longer timeframe to gather

ADDITIONAL METRICS

CAGR	-9.11%
Sortino Ratio	-0.39
Turnover	5.52x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9091.48