



Backtest #29703 · FBK · FBK · GG3_MACD_Momentum (auto)

ROI

+0.94%

Sharpe

0.16

Win Rate

25.0%

Max Drawdown

-18.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a fragile strategy where the high 18.05% max drawdown severely outweighs the negligible 0.94% ROI. The 0.16 Sharpe ratio indicates the returns do not compensate for the volatility risk taken. With only four trades, the 25% win rate lacks statistical significance and is likely noise rather than signal. The sample size is too small to validate the GG3_MACD_Momentum logic for institutional deployment. I recommend extending the simulation period to accumulate at least fifty trades before further analysis.

ADDITIONAL METRICS

CAGR	0.94%
Sortino Ratio	0.13
Turnover	7.58x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10097.24