



Backtest #52455 · FRST · FRST · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.89%	1.10	66.7%	-8.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest on FRST shows a 14.89% return with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant. While the strategy captured momentum effectively without exceeding an 8.83% drawdown, such a small dataset cannot validate the robustness of the GG3_MACD parameters under varied market conditions. Consequently, this result suggests overfitting to a narrow price range rather than a sustainable alpha source. The prudent next step is expanding the lookback period or testing alternative moving average lengths to generate a statistically meaningful equity curve.

ADDITIONAL METRICS

CAGR	14.89%
Sortino Ratio	0.82
Turnover	6.24x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11492.61