



Backtest #52784 · 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 GG3_MACD_Momentum backtest failed, registering a -9.11% return with a negative Sharpe ratio of -0.50. Only three trades were executed, producing a 33.3% win rate and an 18.05% maximum drawdown, which renders the statistical significance of the results negligible. The sample size is insufficient to validate the strategy's robustness or to distinguish between random noise and genuine alpha. A concrete next step is to expand the lookback period or adjust entry filters to generate a statistically meaningful dataset before redeployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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