



Backtest #50791 · FBP · FBP · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.10%	2.07	100.0%	-5.14%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FBP GG3_MACD_Momentum backtest shows a 28.10% return with a perfect 100% win rate and a Sharpe ratio of 2.07, but the results are statistically insignificant due to only two trades executed. Such a low trade count creates a high probability of overfitting, as the strategy likely captured one or two specific favorable moves without demonstrating robustness across different market conditions. The maximum drawdown of 5.14% indicates controlled risk per trade, yet the lack of sample size prevents reliable assessment of true performance under stress. We must validate this approach with a larger dataset or different parameters to ensure the strategy is not merely exploiting noise. The immediate next step is to expand the backtest window to

ADDITIONAL METRICS

CAGR	28.10%
Sortino Ratio	1.81
Turnover	4.46x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12813.58