



Backtest #40957 · FRBA · FRBA · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.92%	0.55	50.0%	-13.51%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FRBA GG3_MACD_Momentum backtest shows marginal gains with a 6.92% ROI but lacks statistical significance due to only two executed trades. A 50% win rate and low Sharpe ratio of 0.55 suggest the edge is not yet robust enough to withstand market noise. The maximum drawdown of 13.51% indicates meaningful downside risk that needs closer monitoring before live deployment. Increasing the sample size through extended historical backtesting or parameter optimization is the necessary next step to validate performance. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	6.92%
Sortino Ratio	0.39
Turnover	3.95x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10695.10