



Backtest #53753 · 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 a positive 6.92% return, yet the 0.55 Sharpe ratio and 13.51% drawdown reveal fragile risk-adjusted performance. With only two trades executed, these metrics lack statistical significance and cannot reliably predict future behavior. The strategy likely suffered from overfitting to a specific noise pattern rather than capturing genuine market momentum. You should expand the sample size by testing additional years of data or adjusting entry thresholds to filter false signals.

ADDITIONAL METRICS

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