



Backtest #7738 · FRBA · FRBA · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.82%	0.68	25.0%	-13.63%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated an ROI of 8.82% with a Sharpe ratio of 0.68, but the 25% win rate across only four trades raises serious statistical confidence concerns. The high drawdown of 13.63% relative to a small sample size suggests the returns may be driven by outlier events rather than robust edge. With such limited data, it is impossible to distinguish between skill and luck, making the current metrics unreliable for scaling. The low win rate indicates the strategy relies on capturing large, infrequent trends, which is risky without a larger historical dataset. The immediate next step is to expand the backtest period and asset universe to generate a statistically significant sample size for validation.

ADDITIONAL METRICS

CAGR	8.82%
Sortino Ratio	0.46
Turnover	7.85x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10885.04