



Backtest #7739 · 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 yielded an 8.82% return with a 0.68 Sharpe ratio, yet the 25% win rate over just four trades renders these results statistically insignificant. Such a small sample size cannot reliably distinguish alpha from random variance, making the 13.63% drawdown a critical risk indicator. While the final capital growth is positive, the low frequency of trades precludes any robust conclusion regarding the MACD momentum logic's efficacy. Further research requires expanding the backtest window to accumulate a larger dataset for meaningful statistical confidence.

ADDITIONAL METRICS

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