



Backtest #7740 · 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

FRBA's +8.82% ROI masks a critically low 25% win rate, indicating reliance on a few large wins rather than consistent edge. With only four trades, the Sharpe ratio of 0.68 lacks statistical significance and cannot validate the strategy's robustness. The 13.63% max drawdown is substantial relative to returns, suggesting poor risk-adjusted performance in this sample. The tiny sample size fails to provide confidence in the MACD momentum logic's reliability across varying market regimes.

ADDITIONAL METRICS

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