



Backtest #7741 · 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 captured an 8.82% ROI on FRBA but suffered a 13.63% drawdown with only a 25% win rate across four trades. This sample size is statistically insufficient to validate the edge, rendering the 0.68 Sharpe ratio unreliable for institutional confidence. The low frequency suggests missed opportunities or overly strict entry filters that failed to capture sustained momentum. Expanding the backtest window to include more market cycles is essential to determine if this is a robust signal or random noise.

ADDITIONAL METRICS

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