



Backtest #7742 · 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

This FRBA backtest shows a modest 8.82% return with a 0.68 Sharpe ratio, yet the 25% win rate and 13.63% max drawdown reveal high volatility. With only four trades, the results lack statistical significance and are likely driven by noise rather than a robust edge. The strategy relies on tail events, making it unreliable for consistent institutional deployment. Expand the sample size significantly to validate if the edge persists across different 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