



Backtest #7743 · 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 backtest lacks statistical rigor with only four trades, rendering the metrics highly susceptible to outlier variance. While the ROI is positive, the 25% win rate combined with a 13.63% drawdown indicates high risk and poor consistency. The Sharpe ratio of 0.68 confirms suboptimal risk-adjusted returns for institutional standards. You must expand the sample size significantly to validate if the MACD momentum signals possess genuine predictive power.

ADDITIONAL METRICS

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