



Backtest #7744 · 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 shows a +8.82% ROI but a poor 25% win rate with only 4 trades and a 13.63% max drawdown, indicating high risk on a tiny sample. The 0.68 Sharpe ratio is mediocre and statistically unreliable given the low trade count. The strategy works by catching large moves but misses frequently, creating a high-variance profile. The next step is to extend the backtest window to increase the trade count for statistical validity.

ADDITIONAL METRICS

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