



Backtest #55009 · FRBA · FRBA · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.92%	0.55	50.0%	-13.51%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The FRBA backtest shows a 6.92% gain but suffers from a 50% win rate and only two trades, indicating severe overfitting to historical noise rather than genuine alpha. With a Sharpe ratio of 0.55 and a 13.51% drawdown, the risk-adjusted performance is weak and statistically meaningless given the tiny sample size. The strategy likely captured a single random price move instead of a repeatable trend, making the positive ROI unreliable for live deployment. Increasing the trade count through more diverse entry conditions or a longer historical window is required before validating this approach further. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	6.92%
Sortino Ratio	0.39
Turnover	3.95x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10695.10