



Backtest #47948 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BWB · GG3_MACD_Momentum strategy generated a modest 2.15% return with a 33.3% win rate, yet the statistical significance is negligible given only three trades. The 0.25 Sharpe ratio and 13.41% maximum drawdown indicate that the signal logic is not robust enough to survive market noise. Such a small sample size prevents any reliable inference regarding the strategy's true expectancy or risk profile. A concrete next step is to expand the test period to accumulate at least 50 completed trades before evaluating the approach for live deployment.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60