



Backtest #51572 · 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 backtest shows a meager 2.15% return with a 33.3% win rate, indicating the GG3_MACD_Momentum strategy failed to capture meaningful alpha. A sample of only three trades renders these results statistically insignificant, making the observed 13.41% drawdown too volatile to assess risk reliably. The low Sharpe ratio of 0.25 confirms that returns were driven by noise rather than consistent directional conviction. Increasing the sample size through lower-frequency interval testing or tighter stop-loss logic is required to validate any edge before deployment.

ADDITIONAL METRICS

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