



Backtest #28779 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +10.84% ROI masks a dangerously thin n=3 sample, rendering the 33.3% win rate and 0.90 Sharpe statistically insignificant. The strategy survives a 9.20% drawdown, but relying on three trades for confidence is reckless, not rigorous. Statistical power is near zero, making these results indistinguishable from random variance. The immediate next step is a walk-forward optimization to stress-test the MACD parameters across multiple regimes and validate robustness before any live deployment.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50