



Backtest #3628 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest +3.31% ROI with a 33.3% win rate, but the Sharpe ratio of 0.33 indicates poor risk-adjusted performance relative to the 9.71% max drawdown. With only three total trades, the sample size is statistically insignificant, rendering the results highly susceptible to random noise rather than signal. The low win rate suggests the momentum approach may be too sensitive to short-term reversals in BWB's price action. Future iterations must expand the trade count to establish statistical confidence and reduce variance impact.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44