



Backtest #28681 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI

+10.84%

Sharpe

0.90

Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The +10.84% ROI and 0.90 Sharpe ratio suggest decent risk-adjusted returns, but a 9.20% max drawdown is concerning for a strategy with such a low 33.3% win rate. With only 3 total trades, the statistical confidence is virtually non-existent, rendering these metrics highly susceptible to variance and overfitting. The low win rate indicates the strategy relies on a few large winners to offset frequent small losses, which is unstable in live markets. Without a significantly larger sample size, we cannot distinguish skill from luck. I recommend running a longer backtest with more trades to validate the edge before any live allocation.

ADDITIONAL METRICS

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