



Backtest #29859 · BWB · BWB · GG3_MACD_Momentum (auto)

ROI

+11.39%

Sharpe

0.94

Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The 11.39% ROI is overshadowed by a critically low win rate of 33.3% and a sample size of only three trades, rendering the Sharpe ratio of 0.94 statistically insignificant for institutional confidence. While the 9.20% max drawdown is manageable, the extreme reliance on a handful of events creates high uncertainty about the strategy's true edge. The current data does not support robust risk-adjusted returns due to the tiny trade count. To validate the approach, backtest must be extended over a longer period to increase statistical power and reduce variance.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66