



Backtest #50497 · WSBC · WSBC · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.16%	0.97	50.0%	-10.02%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The WSBC GG3_MACD_Momentum strategy generated a nominal +14.16% ROI with a Sharpe ratio of 0.97, yet the statistical validity is negligible due to only two executed trades. A precise 50% win rate and a 10.02% maximum drawdown provide no reliable signal for risk-adjusted performance or future consistency. Without a larger sample size, the observed alpha is indistinguishable from random noise rather than a robust edge. The next step is to expand the backtest window to at least 100 trades to validate whether the momentum logic holds under varied market regimes.

ADDITIONAL METRICS

CAGR	14.16%
Sortino Ratio	0.72
Turnover	4.08x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11419.68