



Backtest #40831 · AGM · AGM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.68%	1.39	50.0%	-10.63%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +24.68% ROI and 1.39 Sharpe ratio suggest a strong momentum capture on AGM, but the 10.63% max drawdown indicates significant volatility exposure during the holding period. However, the strategy’s statistical validity is virtually nonexistent because a total of two trades provides an insufficient sample size to distinguish genuine alpha from random luck. The 50.0% win rate is equally uninformative at this scale, offering no reliable insight into the true probability of success or risk-adjusted performance. To establish any credible confidence in this MACD momentum model, you must extend the backtesting window to include at least fifty independent trades to properly evaluate its robustness against market noise.

ADDITIONAL METRICS

CAGR	24.68%
Sortino Ratio	1.24
Turnover	4.21x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12471.53