



Backtest #41444 · KRY5 · KRY5 · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+70.68%	2.00	100.0%	-17.34%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The KRY5 backtest shows a 70.68% ROI with a perfect 100% win rate, yet the strategy is statistically insignificant due to only two trades. A Sharpe ratio of 2.00 appears strong but lacks robustness without sufficient trade frequency to validate the momentum logic. The 17.34% maximum drawdown indicates high volatility exposure that was not fully captured by the short sample size. You must expand the backtest horizon to include more market cycles and increase trade frequency to confirm if the signal logic holds under stress.

ADDITIONAL METRICS

CAGR	70.68%
Sortino Ratio	1.89
Turnover	5.51x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$17067.68