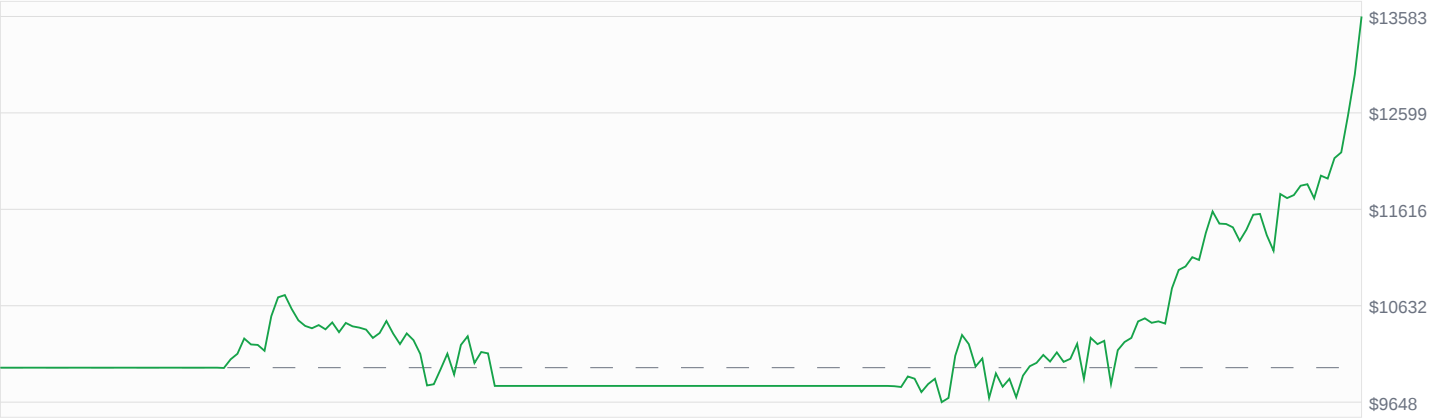




Backtest #6877 · AGM · AGM · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.79%	1.97	50.0%	-8.04%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy demonstrates strong risk-adjusted returns with a Sharpe ratio of 1.97 and controlled drawdowns of 8.04%, yet the statistical validity is severely compromised by a mere two trades. A 50% win rate on such a small sample size offers no confidence in the GG3_MACD_Momentum edge, suggesting the +35.79% ROI is likely random noise rather than alpha. The capital growth reflects this high variance rather than a robust, repeatable signal. Immediate next step is to expand the backtest window significantly to generate a larger trade count for meaningful statistical significance.

ADDITIONAL METRICS

CAGR	35.79%
Sortino Ratio	1.65
Turnover	4.32x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13582.88