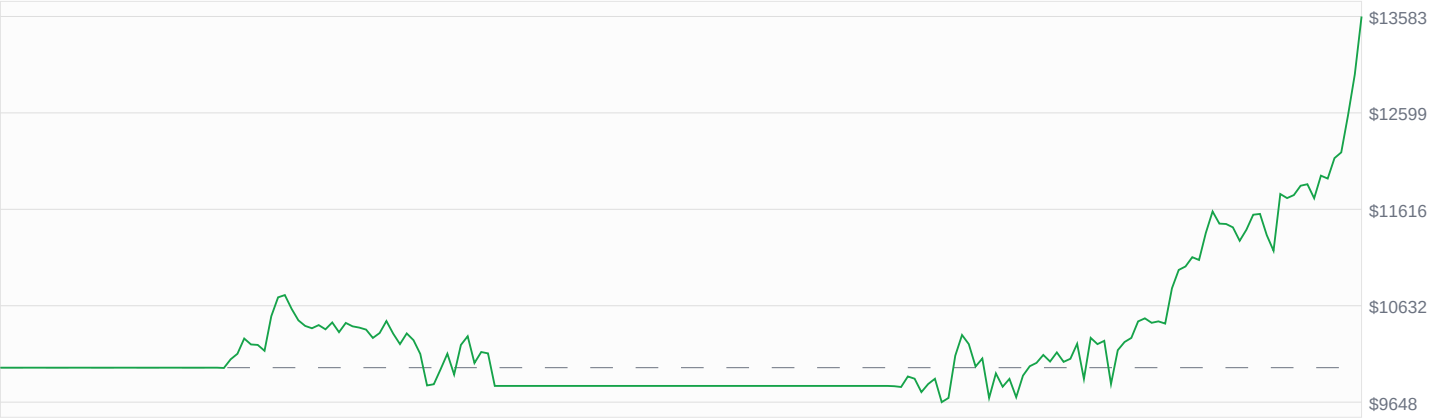




Backtest #6886 · AGM · AGM · GG3_MACD_Momentum (auto)

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 35.79% ROI is striking but statistically meaningless with just two trades—any inference collapses under this sample size. The 50% win rate confirms pure coin-flip randomness, while the 1.97 Sharpe ratio is a mathematical artifact of tiny variance, not genuine edge. Max drawdown of 8.04% looks respectable only because two trades cannot meaningfully stress a portfolio. This result provides zero confidence in the GG3_MACD_Momentum strategy's viability. Run a walk-forward optimization across 100+ trades minimum before considering any deployment.

ADDITIONAL METRICS

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