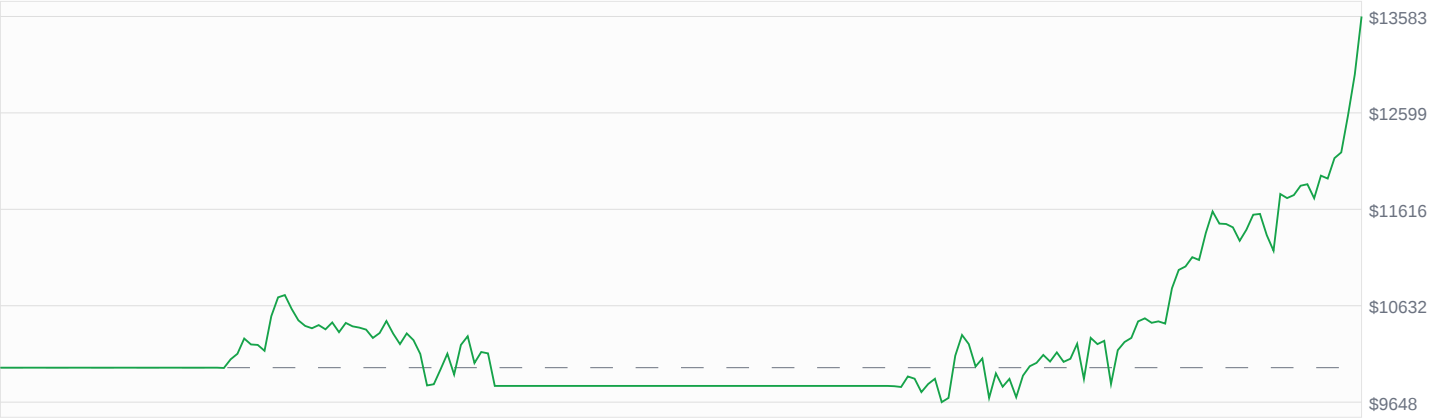




Backtest #6887 · AGM · AGM · GG3_MACD_Momentum (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

AGM's GG3_MACD_Momentum strategy yielded a 35.79% return with a robust 1.97 Sharpe ratio, though the 8.04% max drawdown signals notable volatility risk. A critical flaw remains the tiny sample size of just two trades, rendering the 50% win rate statistically insignificant and prone to random chance. While capital grew to \$13,582.88, such sparse execution precludes reliable inference about the strategy's edge in varying market regimes. You must expand the backtest window to accumulate hundreds of trades to verify if the signal logic holds up under stress. Without sufficient data, the current performance is anecdotal rather than actionable for institutional allocation.

ADDITIONAL METRICS

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