



Backtest #41443 · KRY5 · KRY5 · GG3\_MACD\_Momentum (auto)

ROI

+70.68%

Sharpe

2.00

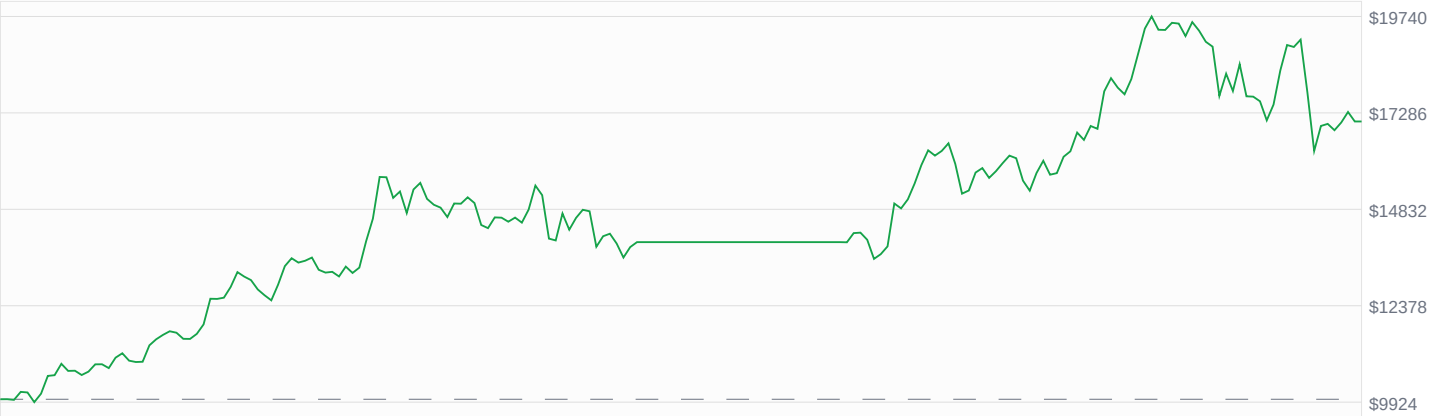
Win Rate

100.0%

Max Drawdown

-17.34%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 70.68% ROI with a perfect 100% win rate and a 2.00 Sharpe ratio, indicating strong initial momentum capture. However, the statistical confidence is negligible due to the extremely small sample size of only two trades, which fails to demonstrate robustness against market variance. The 17.34% maximum drawdown suggests significant volatility risk that the current sample does not adequately stress-test. A concrete next step is to extend the backtest period to at least fifty trades to validate the Sharpe ratio and ensure the strategy does not rely on isolated favorable outcomes. This expansion will provide a reliable measure of risk-adjusted returns before any further deployment.

ADDITIONAL METRICS

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