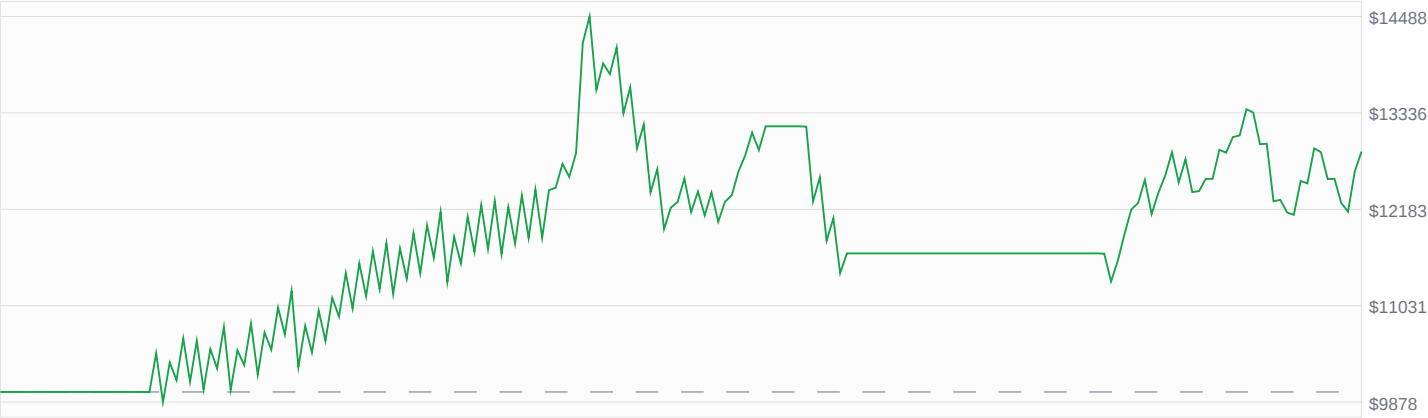




Backtest #30146 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a strong ROI of 28.71% with a 66.7% win rate, yet the Sharpe ratio of 0.89 and 21.86% drawdown highlight significant volatility risks. However, the sample size of just three trades renders these statistics statistically insignificant and highly susceptible to random variance. This tiny dataset offers no reliable predictive power for future performance or risk management. Immediate next steps must involve expanding the backtest window to include at least one full market cycle. Until sample size increases, the results remain anecdotal rather than actionable for institutional deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55