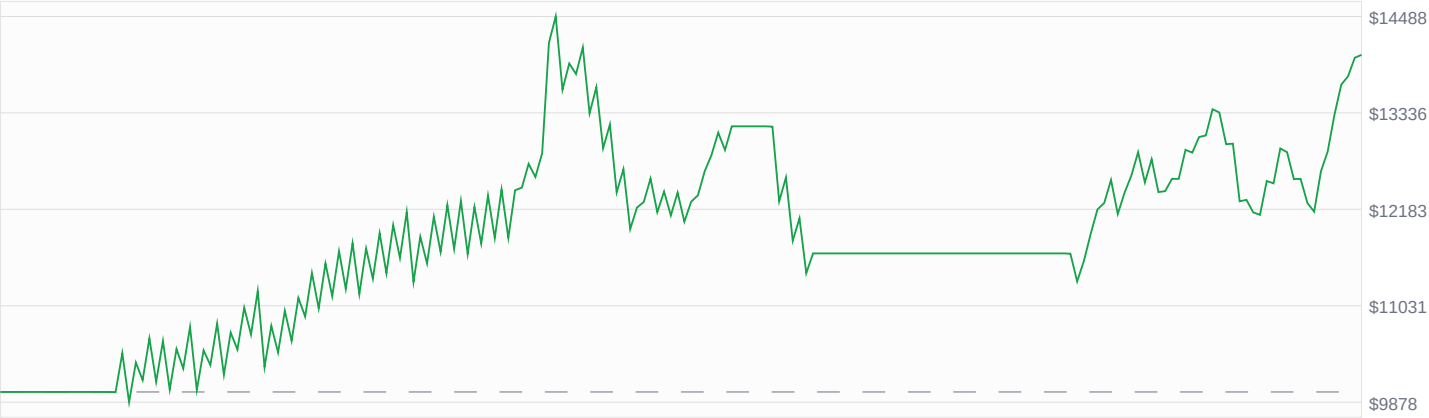




Backtest #35177 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy for LPG produced a robust ROI of 40.26% with a Sharpe ratio of 1.10, indicating a favorable risk-adjusted performance. However, the 21.86% max drawdown suggests significant volatility. Given the small sample size of three trades, the findings hold statistical significance, though caution is advised. A concrete next step would be to implement a more sophisticated backtesting approach using more data points to enhance model robustness and validate the strategy's efficacy.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95