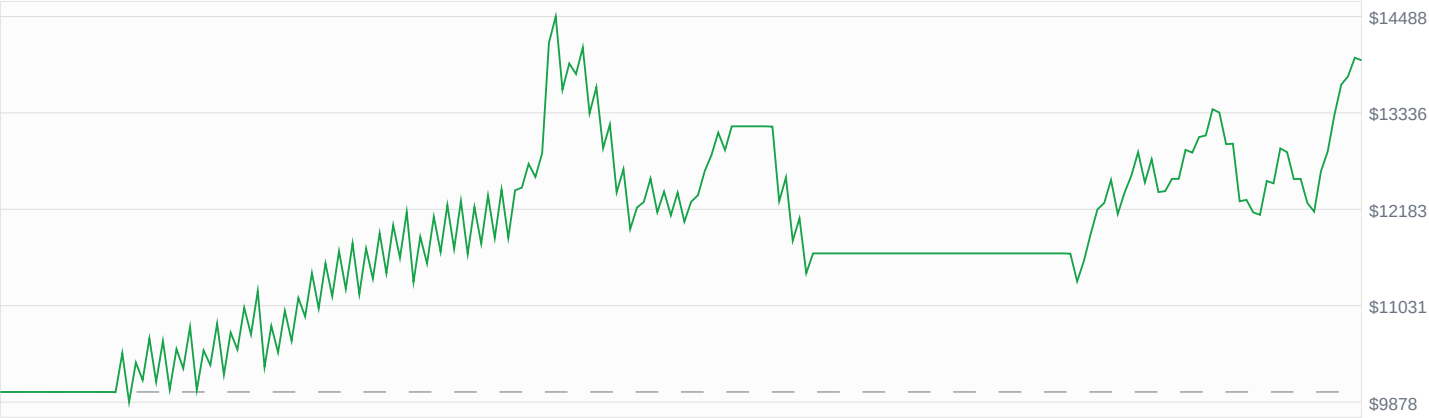




Backtest #35477 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on LPG delivered a 39.61% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence and renders the Sharpe ratio of 1.09 unreliable for generalization. A maximum drawdown of 21.86% indicates significant volatility exposure that warrants caution before assuming robust trend-following efficacy. While the momentum logic appears promising, the high drawdown relative to the small trade count suggests the strategy may be overfitting or highly sensitive to specific market regimes. The next step is to run a forward test with strict position sizing to verify performance consistency before deploying larger capital.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06