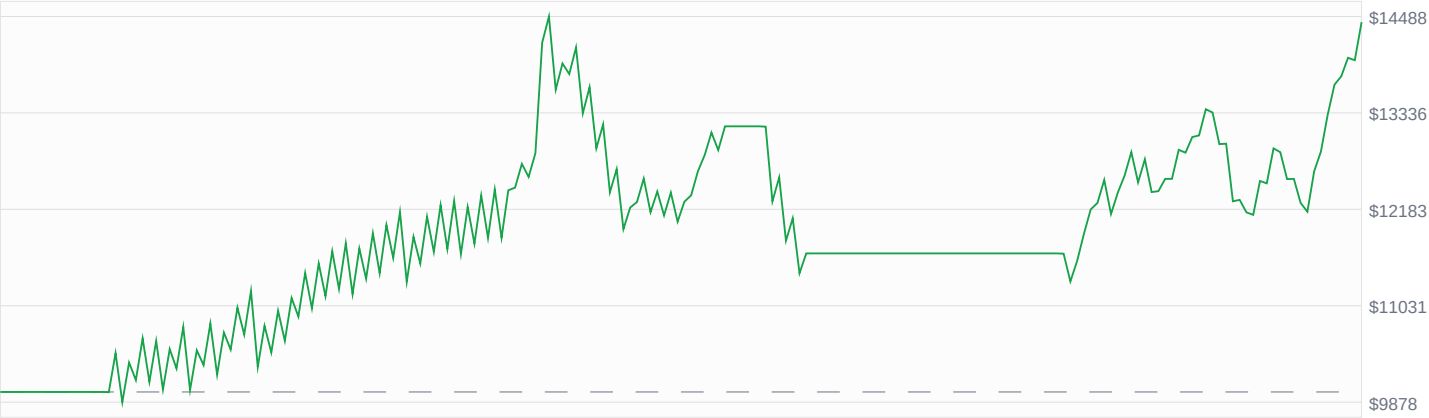




Backtest #35957 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	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 44.16% ROI with a respectable Sharpe ratio of 1.17, driven by a 66.7% win rate. However, the statistical validity is critically weak due to only three executed trades, rendering the performance metrics prone to significant noise and overfitting. While the strategy captured an efficient upward move, the 21.86% maximum drawdown suggests insufficient risk control during volatile corrections. To build statistical confidence, we must run a broader backtest across multiple years to validate if this alpha persists beyond a single market cycle. A robust sample size is essential before deploying live capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73