



Backtest #37805 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum backtest on LPG shows a 40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across just three trades. Statistical confidence is critically low given the minimal sample size, making the 21.82% drawdown and returns potentially noisy outliers rather than robust signals. While momentum alignment with MACD appears effective in this narrow window, the strategy lacks statistical significance to validate the approach for live deployment. The next step is to expand the backtest horizon to at least 100 trades or optimize parameters to improve stability before considering real capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47