



Backtest #49192 · LPG · GG3\_MACD\_Momentum

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG3\_MACD\_Momentum strategy on LPG generated a +42.10% return with a 1.14 Sharpe, driven by a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown indicates significant volatility exposure that the current momentum logic may not filter effectively during sharp reversals. Without more data, the high ROI could be a statistical outlier rather than a robust edge, suggesting the need for caution in live deployment. The next step is to backtest with a tighter stop-loss or a minimum RSI divergence filter to reduce drawdown and validate the signal consistency.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |