



Backtest #53562 · LAUR · LAUR · GG3_MACD_Momentum (auto)

ROI

+17.39%

Sharpe

1.11

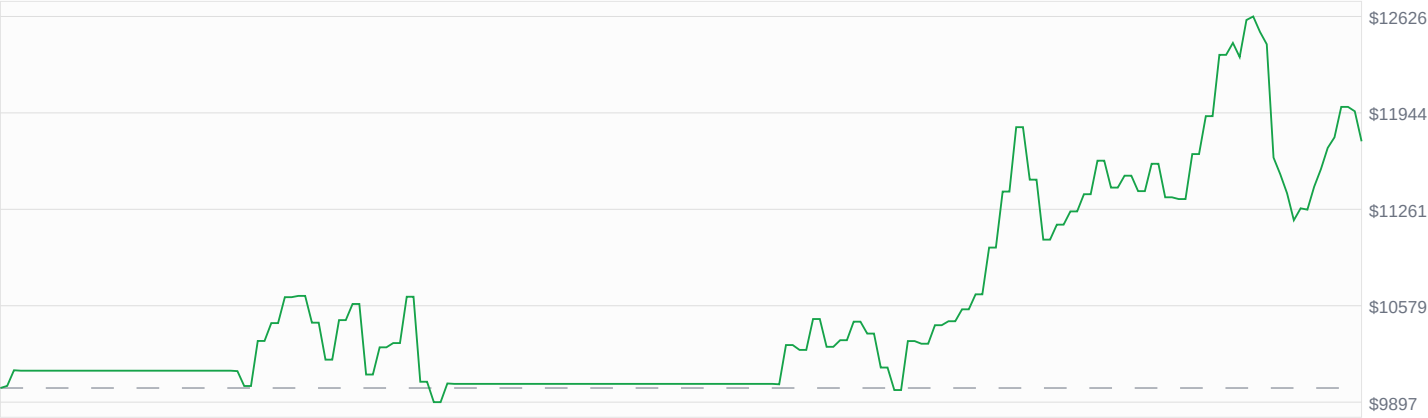
Win Rate

66.7%

Max Drawdown

-11.42%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LAUR GG3_MACD Momentum backtest shows promising short-term alpha with a 66.7% win rate and a Sharpe of 1.11, yet the sample size of only three trades severely limits statistical significance. The 11.42% maximum drawdown is concerning relative to the tight trade count, suggesting high volatility sensitivity rather than robust trend capture. Expanding the test window to at least one hundred trades is mandatory before deploying live capital to validate the strategy's edge. Focus next on increasing the number of trades to ensure the observed returns are not simply noise from a lucky few executions.

ADDITIONAL METRICS

CAGR	17.39%
Sortino Ratio	0.82
Turnover	6.20x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11742.69