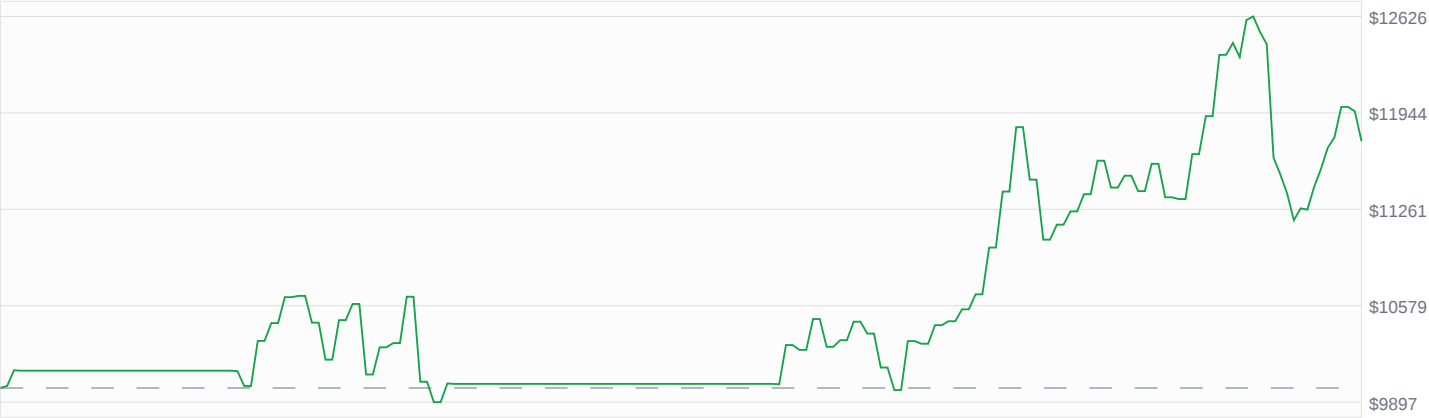




Backtest #50733 · LAUR · LAUR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.39%	1.11	66.7%	-11.42%

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ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on LAUR delivered a +17.39% return, but the sample size of only three trades severely limits statistical confidence in these metrics. While the 66.7% win rate and 1.11 Sharpe ratio appear favorable, the 11.42% maximum drawdown suggests significant volatility risk that is not adequately captured by such a small dataset. We must treat these results as preliminary rather than robust evidence of edge before deploying live capital. The immediate next step is to expand the backtest window or reduce the interval to generate enough trade data for a statistically meaningful analysis.

ADDITIONAL METRICS

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