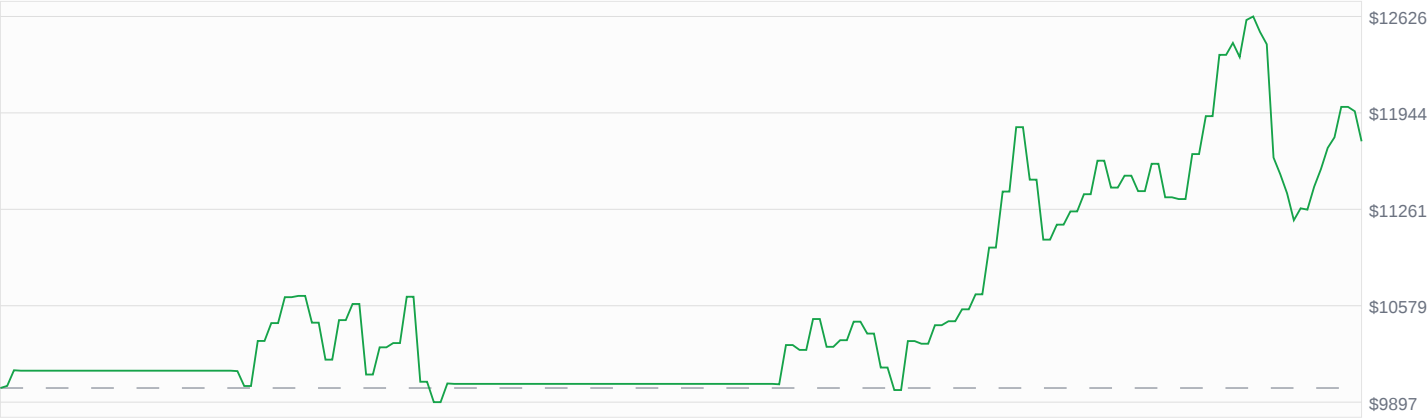




Backtest #53561 · LAUR · LAUR · GG3_MACD_Momentum (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LAUR GG3_MACD_Momentum backtest shows a 17.39% gain, yet the sample size of three trades creates severe statistical noise that invalidates any confidence in the 1.11 Sharpe ratio or 66.7% win rate. The 11.42% drawdown suggests volatility that the momentum logic failed to filter, making the strategy risky in live markets. We must expand the sample size significantly before deeming the approach viable for deployment. Run a new backtest with adjusted parameters on a broader dataset to validate the signal consistency.

ADDITIONAL METRICS

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