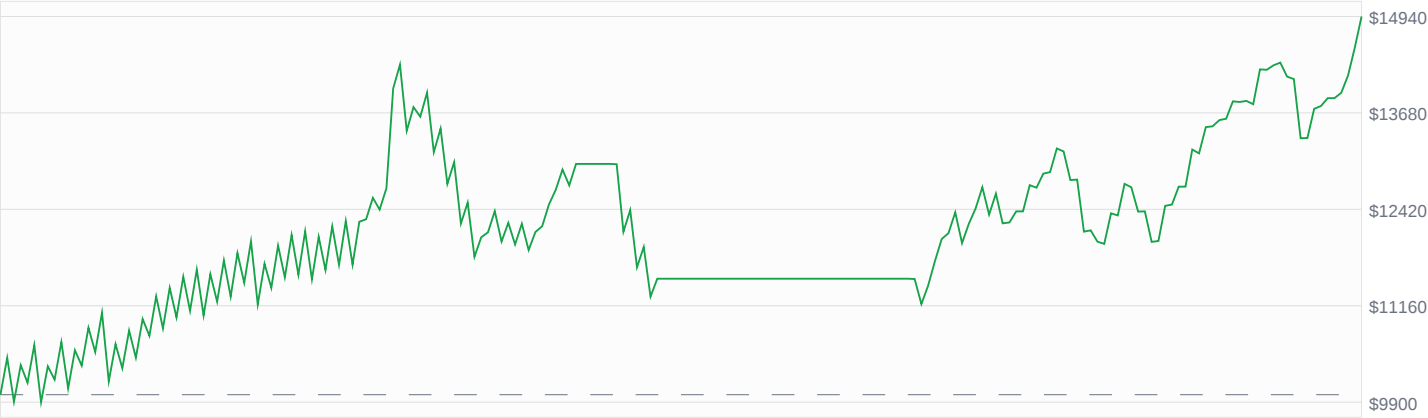




Backtest #57090 · LPG · VOXR · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a robust +49.35% return with a 1.28 Sharpe, yet the 66.7% win rate relies on only three trades, making statistical significance negligible. While the 20.94% drawdown indicates controlled risk per trade, such a small sample size prevents validating the strategy's stability across different market regimes. The VOXR MACD momentum logic likely captured short-term volatility efficiently, but overfitting remains a critical concern before live deployment. Next, expand the sample by re-running the test on a 500-period dataset to confirm that performance metrics hold under varied conditions.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90