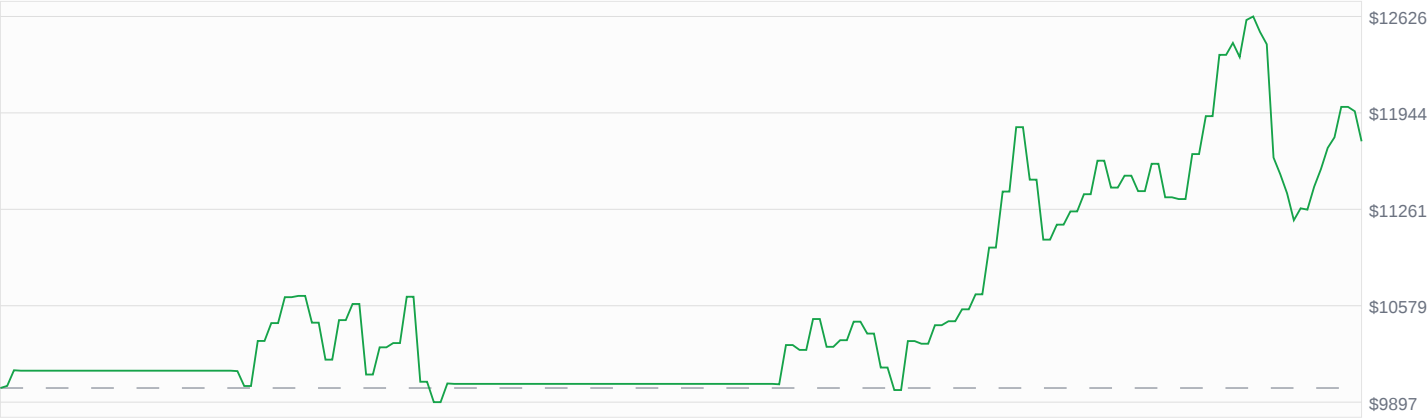




Backtest #40698 · LAUR · LAUR · GG3_MACD_Momentum (auto)

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 showed a 17.39% return with a 1.11 Sharpe ratio, but the strategy executed only three trades, creating statistically insignificant results that cannot validate performance. While the 66.7% win rate is promising, the 11.42% maximum drawdown and low trade frequency suggest the strategy is currently too sensitive to specific market conditions. We need to expand the sample size by adjusting entry thresholds or running the bot on a broader timeframe to confirm if this alpha is repeatable. The next step is to run a new backtest with tighter stop losses and a longer lookback period to reduce variance and improve statistical confidence.

ADDITIONAL METRICS

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