



Backtest #53946 · ANIK · ANIK · GG3_MACD_Momentum (auto)

ROI

+43.49%

Sharpe

1.25

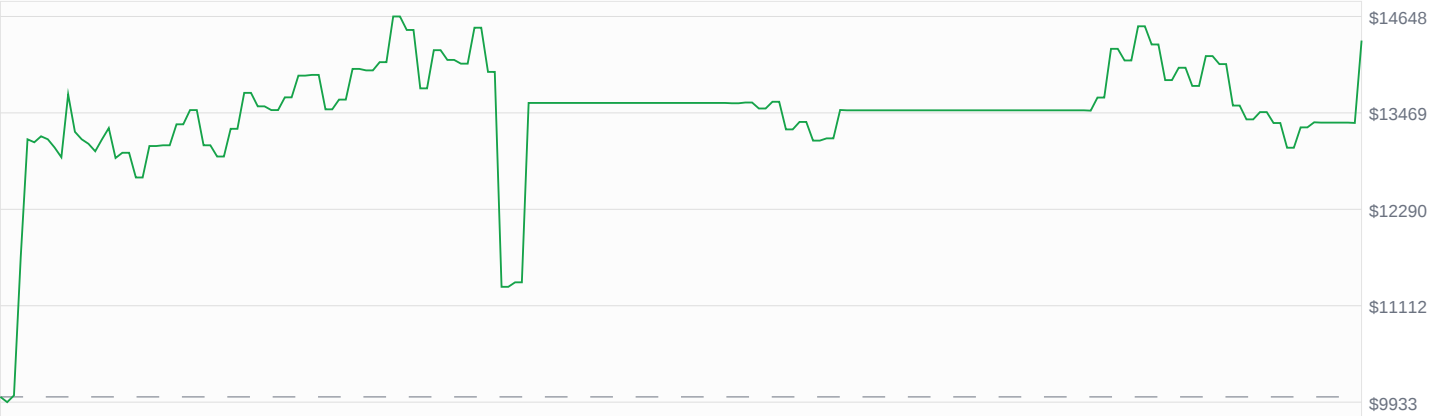
Win Rate

50.0%

Max Drawdown

-22.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ANIK backtest shows a robust 43.49% ROI and a 1.25 Sharpe ratio, yet the 50% win rate and single-digit trade count reveal low statistical confidence. The sharp 22.56% drawdown suggests the strategy struggles with volatility management during trend reversals rather than consistent edge. With only four trades, performance metrics are highly sensitive to outlier events and likely overfit the specific sample period. To validate robustness, run a walk-forward analysis on expanded data to confirm whether the momentum signal holds outside current market conditions.

ADDITIONAL METRICS

CAGR	43.49%
Sortino Ratio	1.33
Turnover	10.52x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$14353.31