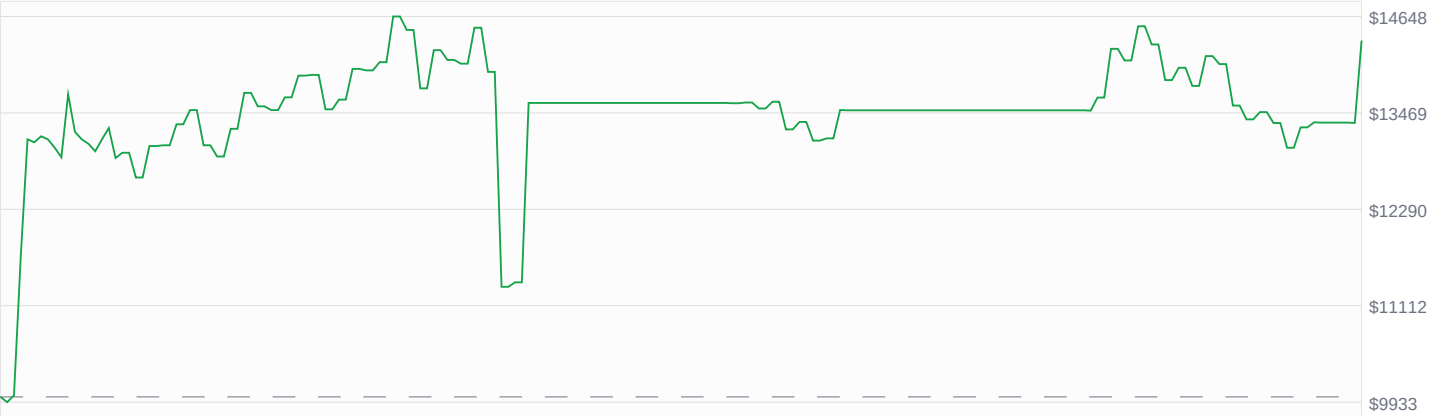




Backtest #8897 · ANIK · ANIK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+43.49%	1.25	50.0%	-22.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

Based on the provided backtest data for ANIK using the GG3_MACD_Momentum (auto) strategy, the performance metrics reveal a strategy with high returns but significant risk and limited statistical robustness. The ROI of +43.49% is impressive, yet it is achieved alongside a max drawdown of 22.56%, indicating substantial volatility and potential for loss during adverse market conditions. The Sharpe ratio of 1.25 suggests reasonable risk-adjusted returns, but the win rate of exactly 50.0% across only 4 total trades raises concerns about the strategy's reliability and statistical significance. With such a small sample size, the results are highly susceptible to random chance, and the win rate does not demonstrate a clear edge. A concrete

ADDITIONAL METRICS

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