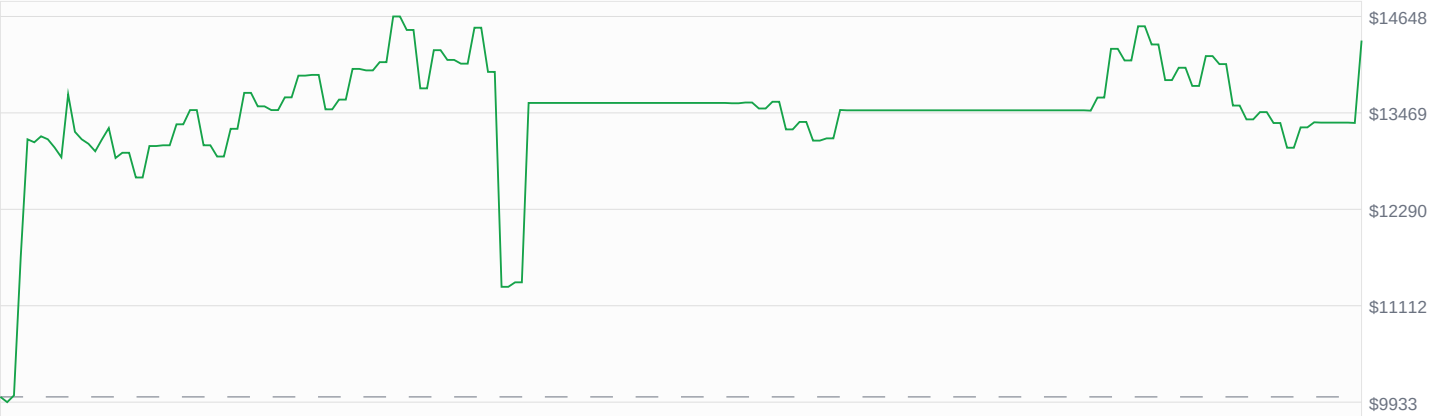




Backtest #8898 · ANIK · ANIK · GG3_MACD_Momentum (auto)

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

The strategy achieved a strong ROI of 43.49% with a respectable Sharpe of 1.25, but the sample size of only four trades renders these results statistically insignificant and prone to outlier bias. A fifty percent win rate paired with a massive twenty-two percent max drawdown suggests high volatility rather than consistent edge, making the performance fragile. The limited trade count prevents robust validation of the MACD momentum signal's reliability across varying market conditions. Further backtesting over extended periods is essential to determine if the returns are sustainable or merely lucky. Without more data, treating this as a viable institutional signal is premature and risky.

ADDITIONAL METRICS

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