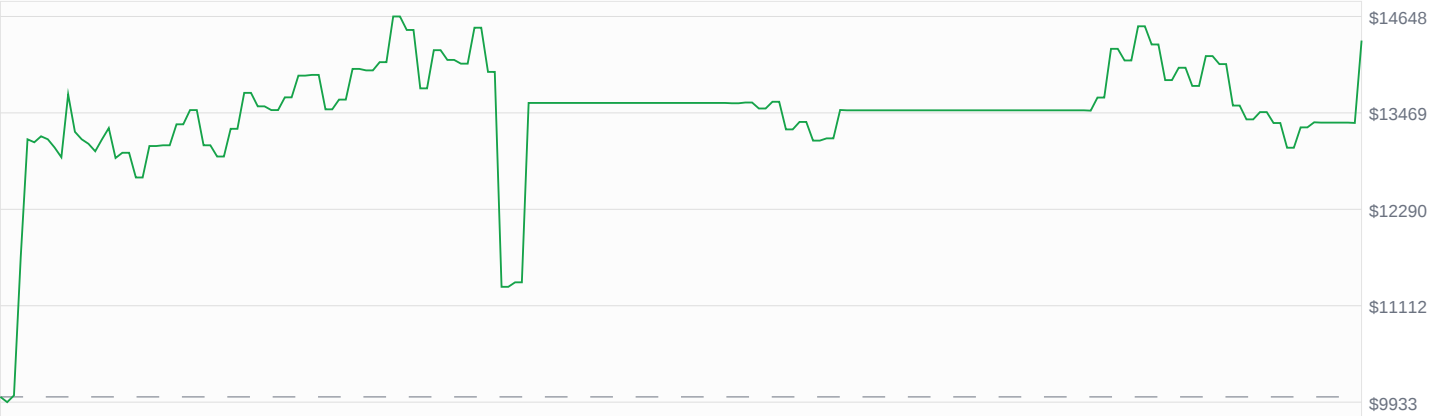




Backtest #8900 · ANIK · ANIK · GG3_MACD_Momentum (auto)

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 43.49% return masks a critically unreliable sample of only four trades, rendering the 50.0% win rate and 1.25 Sharpe ratio statistically meaningless for live deployment. While the strategy captured significant upside, the 22.56% maximum drawdown reveals excessive per-trade risk relative to the win rate, indicating high variance rather than consistent edge. With such sparse execution, the results are likely driven by a couple of lucky entries rather than robust signal logic. The immediate next step is to expand the backtest window to accumulate at least fifty trades to validate whether the momentum signal holds up under broader 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