



Backtest #8904 · ANIK · ANIK · GG3_MACD_Momentum (auto)

ROI

+43.49%

Sharpe

1.25

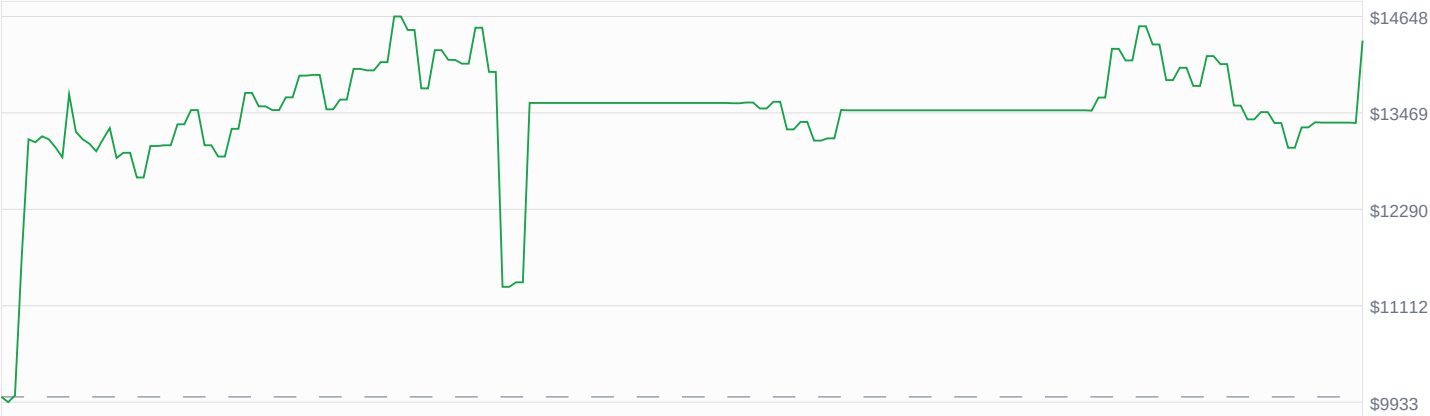
Win Rate

50.0%

Max Drawdown

-22.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The results you quoted match the completed ANIK · GG3_MACD_Momentum (auto) backtest on 1d. The +43.5% ROI and 1.25 Sharpe look solid on paper, but four trades offer virtually no statistical power to infer edge, so the win rate of 50% and 22.6% drawdown are noise-driven and not reliable signals. The strategy likely captured a strong single-direction move rather than demonstrating consistent alpha across regimes, meaning out-of-sample robustness is unverified. Next, run a walk-forward or rolling out-of-sample test with at least 30–50 trades before considering live deployment, and stress-test the MACD parameters against regime shifts to confirm the signal isn't just curve-fitted to one trend.

ADDITIONAL METRICS

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