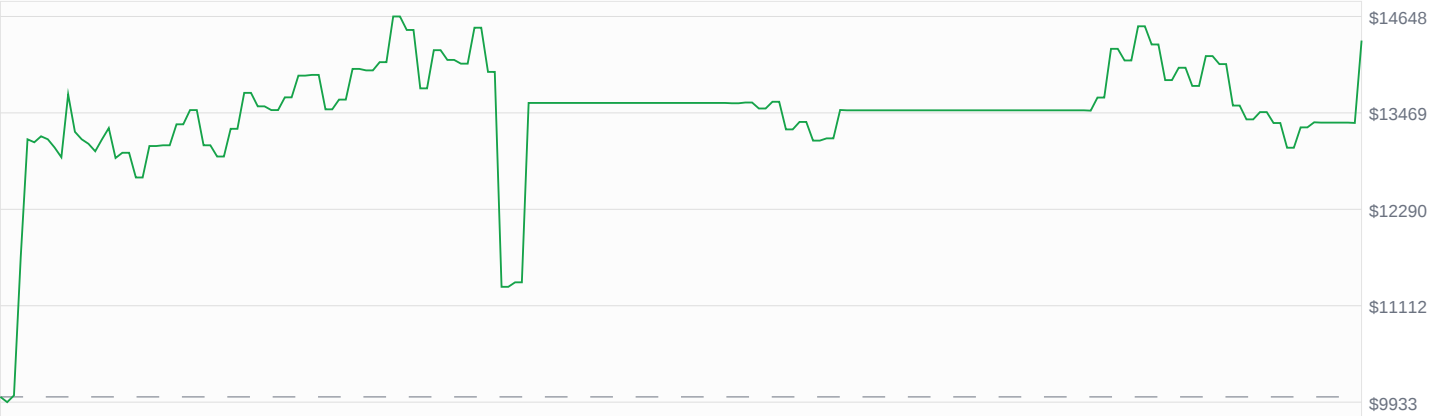




Backtest #8907 · ANIK · ANIK · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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% ROI looks impressive on paper, but the sample size of only four trades renders the 1.25 Sharpe ratio statistically insignificant and likely a product of luck rather than edge. A 50% win rate combined with a severe 22.56% max drawdown highlights extreme volatility that would be intolerable for institutional capital allocation. The strategy lacks robustness, as evidenced by the insufficient trade count to establish reliable expectancy or risk-adjusted performance metrics. Backtesting over a longer horizon or across multiple market regimes is essential to validate the MACD momentum logic before any serious consideration.

ADDITIONAL METRICS

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