



Backtest #8910 · ANIK · ANIK · GG3_MACD_Momentum (auto)

ROI

+43.49%

Sharpe

1.25

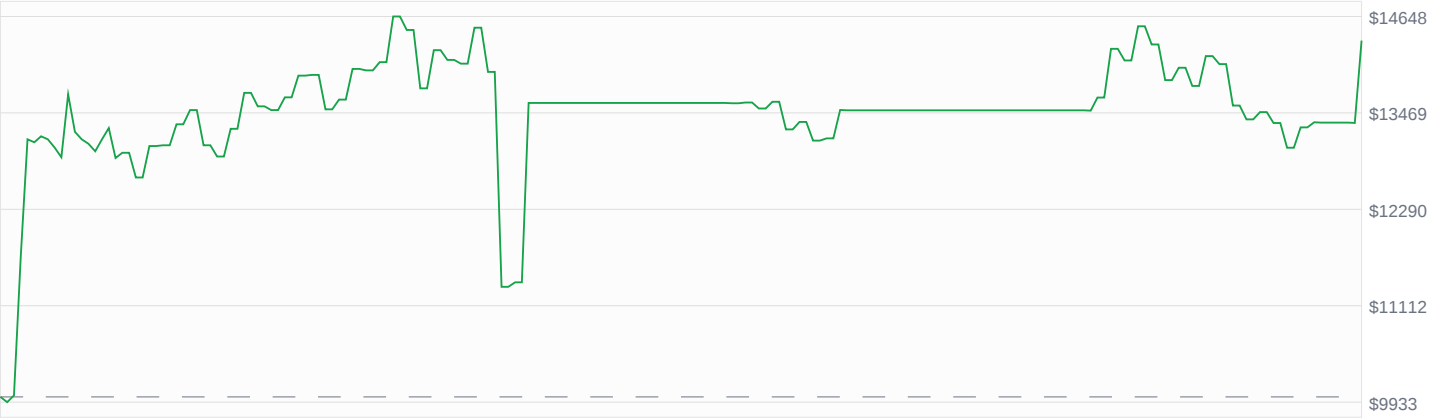
Win Rate

50.0%

Max Drawdown

-22.56%

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ANALYST NOTE

Hera local LLM

The strategy generated strong ROI but the four-trade sample size renders all metrics statistically insignificant for institutional confidence. A fifty percent win rate alongside a twenty-two percent drawdown indicates high variance that lacks the robustness required for reliable alpha generation. While the Sharpe ratio looks respectable, it is heavily influenced by the small number of observations rather than consistent execution. You must expand the backtest window to capture more market cycles and increase trade frequency to validate the edge.

ADDITIONAL METRICS

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