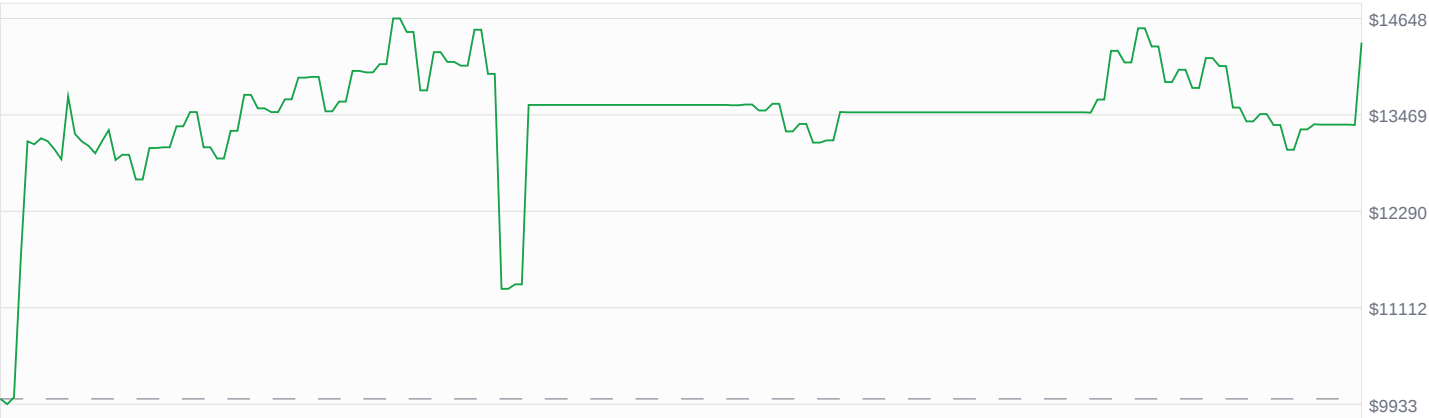




Backtest #8911 · ANIK · ANIK · GG3_MACD_Momentum (auto)

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 severe overfitting risk with only four trades, rendering the 50% win rate and 1.25 Sharpe statistically inconclusive. A 22.56% drawdown is excessive for such a sparse sample, suggesting the strategy captured a single regime shift rather than a robust edge. This result lacks the statistical power needed for institutional deployment. Run a walk-forward analysis with expanded windows to verify out-of-sample robustness before considering live allocation.

ADDITIONAL METRICS

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