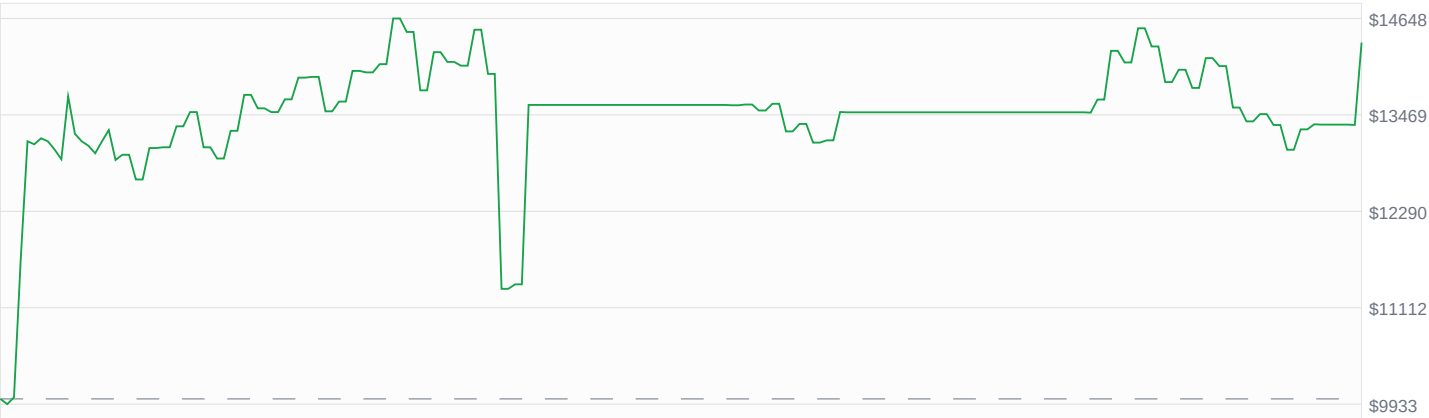




Backtest #8913 · ANIK · ANIK · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 strategy generated strong alpha, but the four-trade sample is statistically insignificant for institutional confidence. High Sharpe and ROI likely reflect lucky timing rather than robust edge over a tiny dataset. A 22% drawdown is steep for such few positions, suggesting high volatility risk. Further optimization requires significantly more trades to validate signal efficacy.

ADDITIONAL METRICS

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