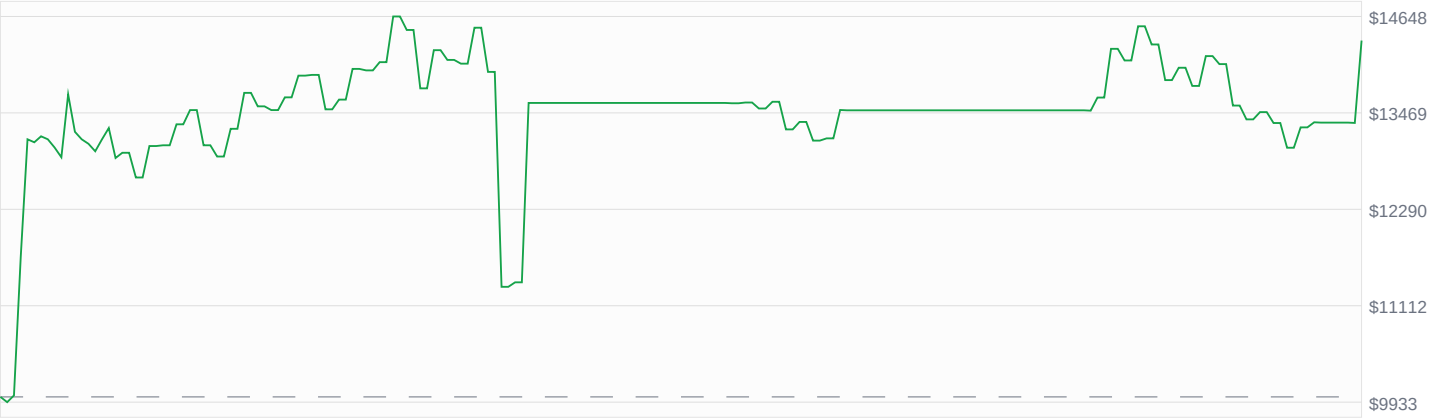


Backtest #53947 · ANIK · ANIK · GG3_MACD_Momentum (auto)

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 strong but the 50% win rate and only four total trades reveal a strategy dependent on a few large wins rather than consistent edge. With such a small sample size, the Sharpe ratio of 1.25 lacks statistical confidence to predict future performance. The 22.56% max drawdown is also significant relative to the gains, indicating high volatility in the equity curve. This setup suggests the momentum signals are catching big moves but failing to filter out noise effectively. You should increase the backtest window to at least 100 trades to validate if this edge is real or just luck.

ADDITIONAL METRICS

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