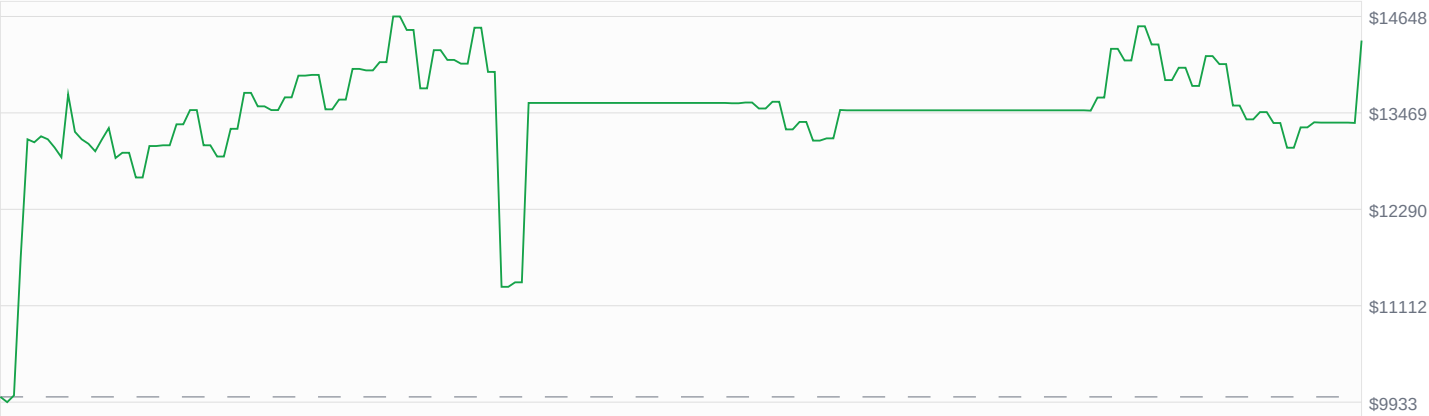




Backtest #41402 · ANIK · ANIK · GG3_MACD_Momentum (auto)

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 ANIK test shows strong upside with a 43% return but suffers from low statistical confidence due to only four trades. A 22.56% drawdown indicates significant volatility exposure that the momentum filter failed to mitigate effectively. While the Sharpe of 1.25 is acceptable, the win rate of 50% suggests the strategy relies heavily on large winners rather than consistent edge. We must expand the sample size to validate this performance before deploying live capital.

ADDITIONAL METRICS

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