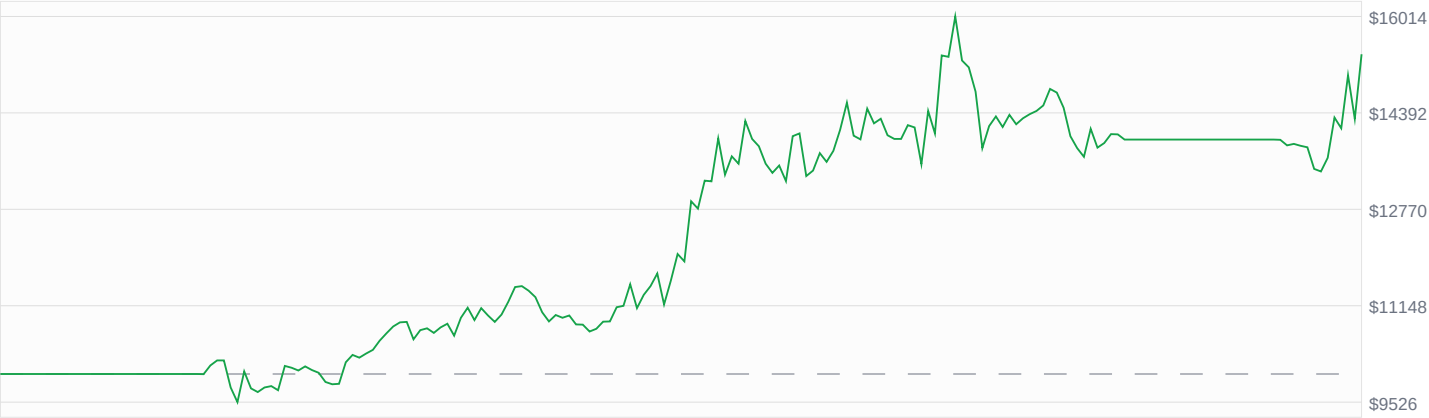




Backtest #41157 · ESCA · ESCA · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+53.74%	1.69	66.7%	-16.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +53.74% ROI and 1.69 Sharpe ratio suggest strong momentum capture, but the 16.28% max drawdown indicates significant volatility exposure during the trend. With only three total trades and a 66.7% win rate, the sample size is far too small to establish statistical confidence or distinguish skill from luck. The strategy likely benefited from a single large winning trade rather than consistent edge, making the current metrics unreliable for forward-looking performance. You should expand the backtest window to at least 100 trades to validate signal robustness before considering capital allocation.

ADDITIONAL METRICS

CAGR	53.74%
Sortino Ratio	1.75
Turnover	8.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$15378.30