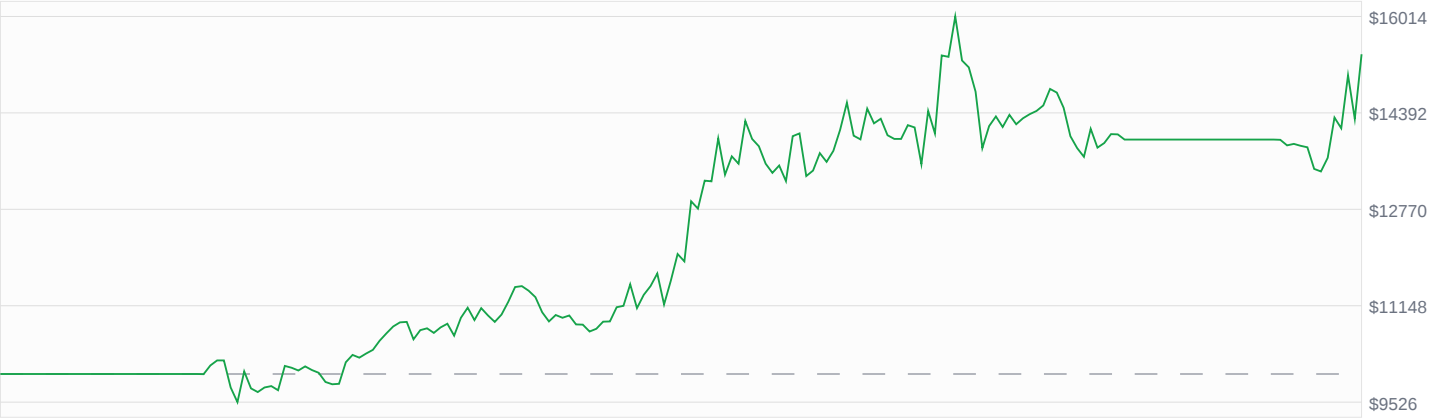




Backtest #41157 · ESCA · ESCA · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 |