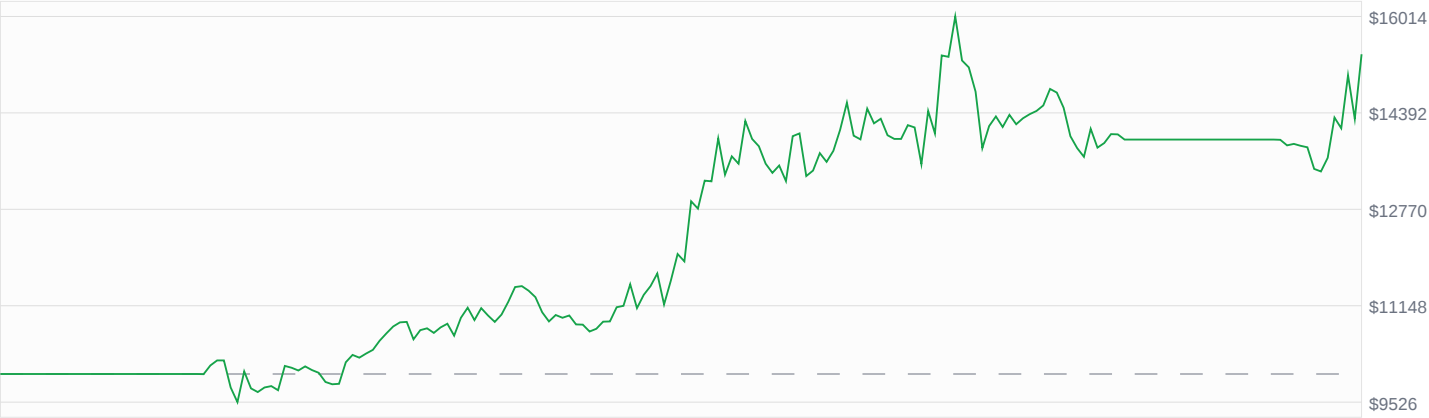




Backtest #41153 · ESCA · ESCA · GG3_MACD_Momentum (auto)

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 strategy generated a 53.74% return with a 1.69 Sharpe ratio, indicating strong momentum capture and acceptable risk-adjusted performance. However, the 66.7% win rate is statistically meaningless due to the tiny sample of only three trades, which prevents reliable estimation of the true probability distribution. The 16.28% maximum drawdown is substantial relative to the gains, suggesting significant volatility in the underlying ESCA asset or aggressive position sizing. Consequently, the current results reflect noise rather than robust alpha, requiring immediate validation over a longer historical period. The next step is to extend the backtest timeframe to at least 100 trades to establish statistical significance before considering any

ADDITIONAL METRICS

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