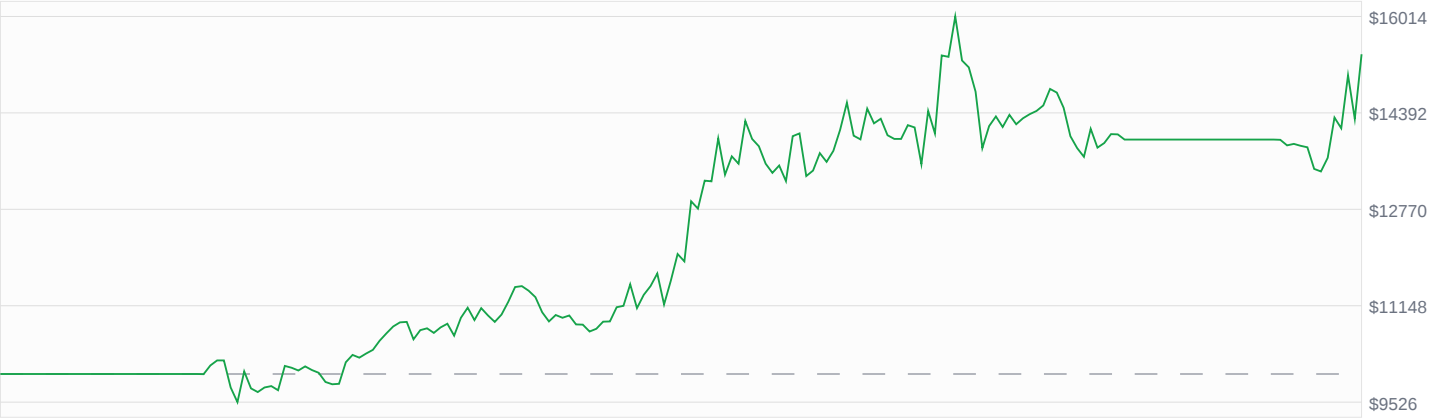




Backtest #41154 · ESCA · ESCA · GG3_MACD_Momentum (auto)

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 appear attractive, but the 3-trade sample size renders these metrics statistically meaningless. With only six wins and losses to evaluate, the 66.7% win rate and 16.28% drawdown lack the statistical power to confirm true edge versus luck. This tiny sample fails to capture how the strategy behaves across different market regimes or volatility spikes. You must extend the backtest period to include at least 100 trades before assessing viability.

ADDITIONAL METRICS

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