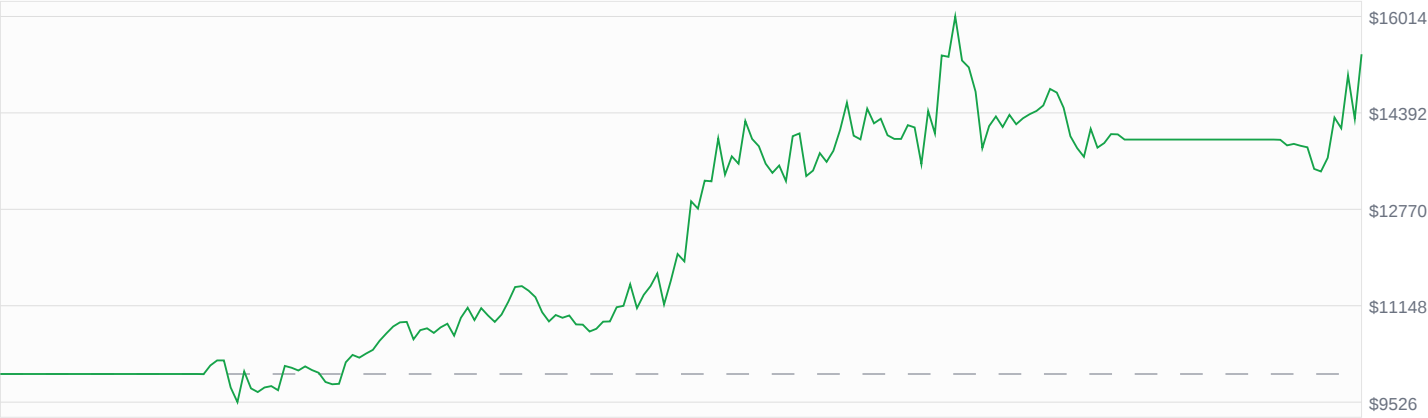




Backtest #41155 · ESCA · ESCA · GG3\_MACD\_Momentum (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 percent ROI and a 1.69 Sharpe ratio, indicating strong risk-adjusted returns and momentum capture. A 66.7 percent win rate supports the signal quality, though the 16.28 percent max drawdown highlights significant volatility exposure. However, statistical confidence is critically low with only three total trades, making the results prone to random variance rather than proven edge. The sample size is insufficient to validate long-term consistency or robustness against market regime shifts. The immediate next step is to extend the backtest period to include at least fifty trades before considering live deployment.

ADDITIONAL METRICS

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