



Backtest #53875 · ESCA · ESCA · GG3_MACD_Momentum (auto)

ROI

+53.74%

Sharpe

1.69

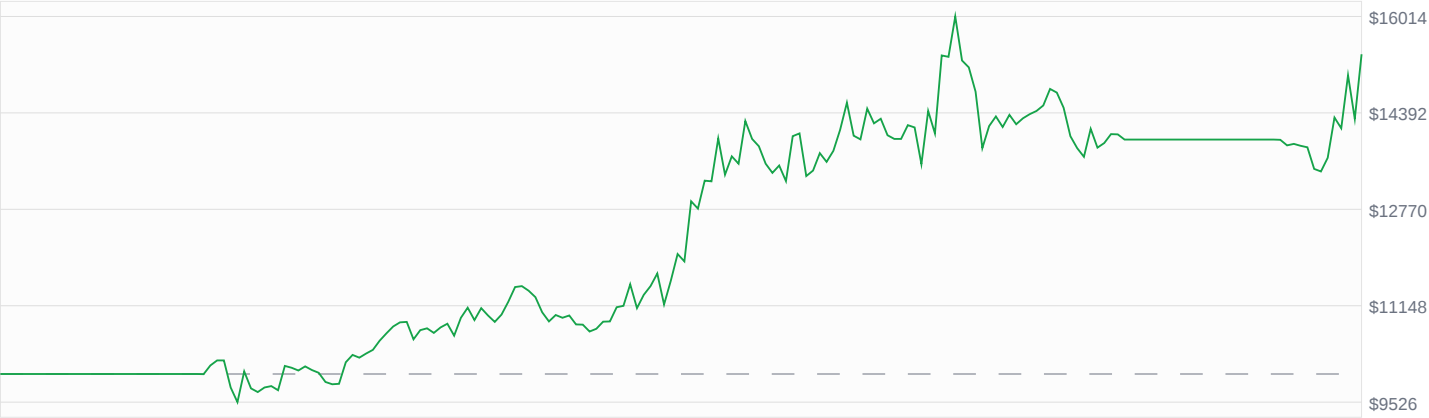
Win Rate

66.7%

Max Drawdown

-16.28%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ESCA GG3_MACD_Momentum backtest shows strong returns with a 1.69 Sharpe ratio, but the 3-trade sample size renders the 66.7% win rate statistically insignificant. The 16.28% maximum drawdown remains acceptable relative to gains, yet the lack of trade frequency prevents reliable validation of the momentum logic. Confidence in these parameters is low, as short series often overfit noise rather than capture persistent market edges. The next step is to retest the strategy on a larger dataset or adjust entry filters to increase trade frequency and robustness.

ADDITIONAL METRICS

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