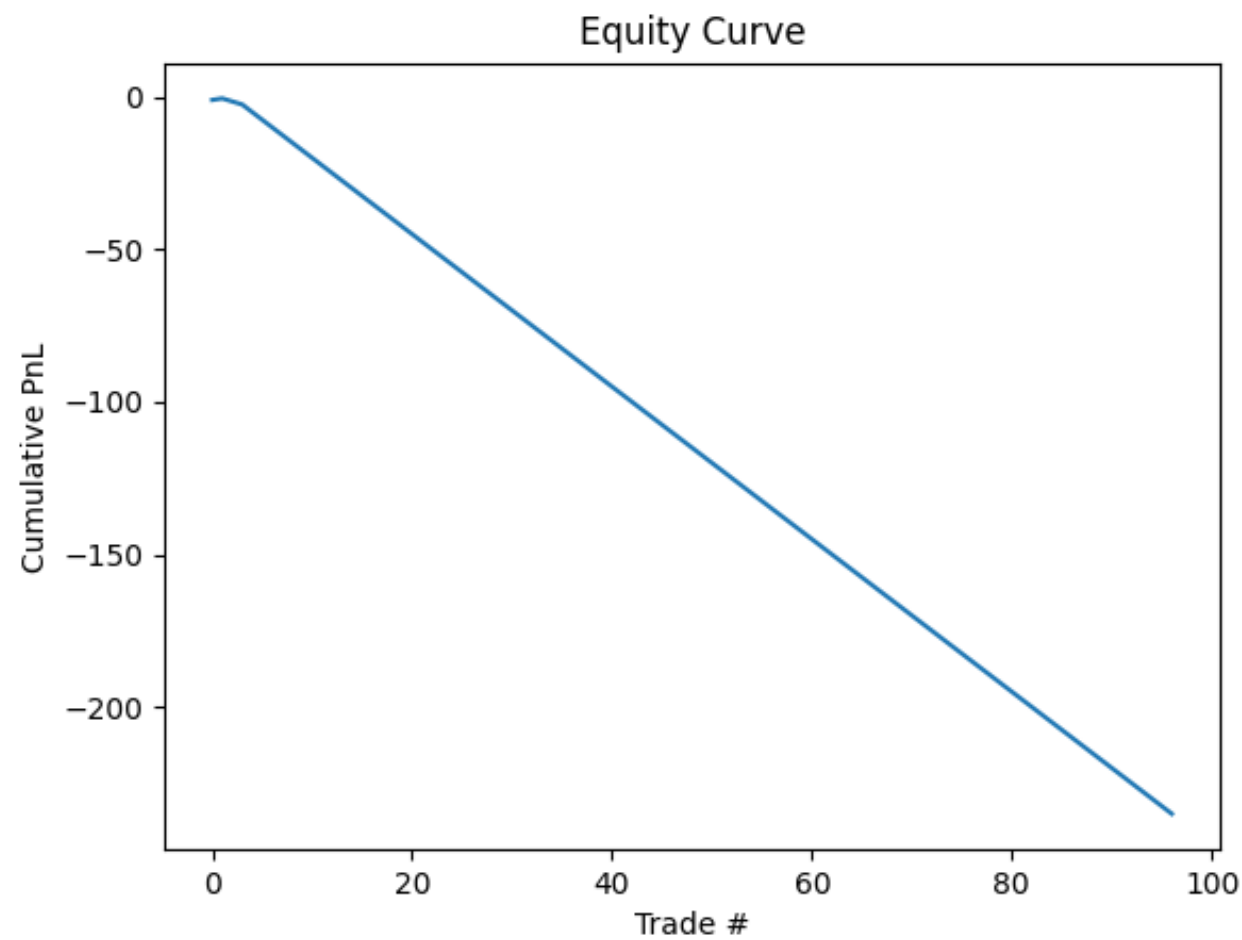# ES Futures Backtest Summary

Strategy Parameters:
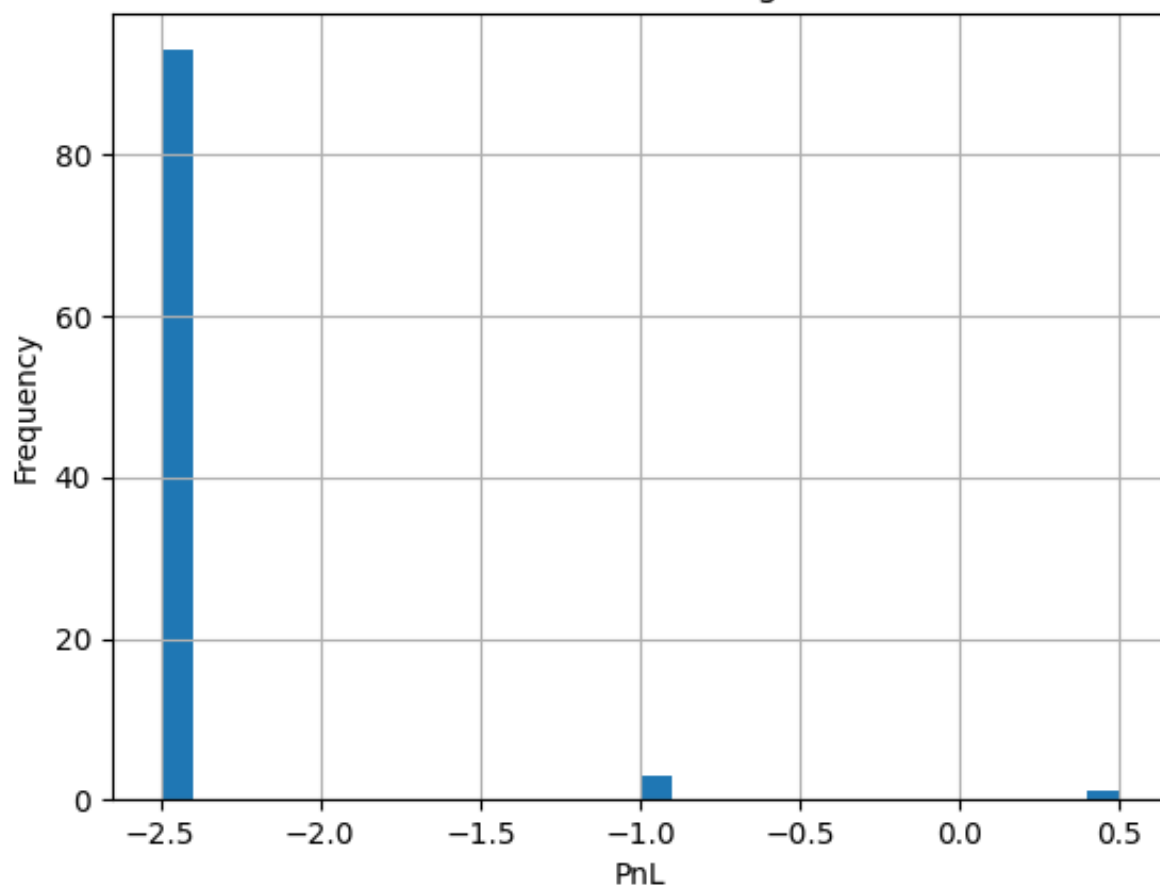
- Strategy: MACD Breakout

Performance Metrics:
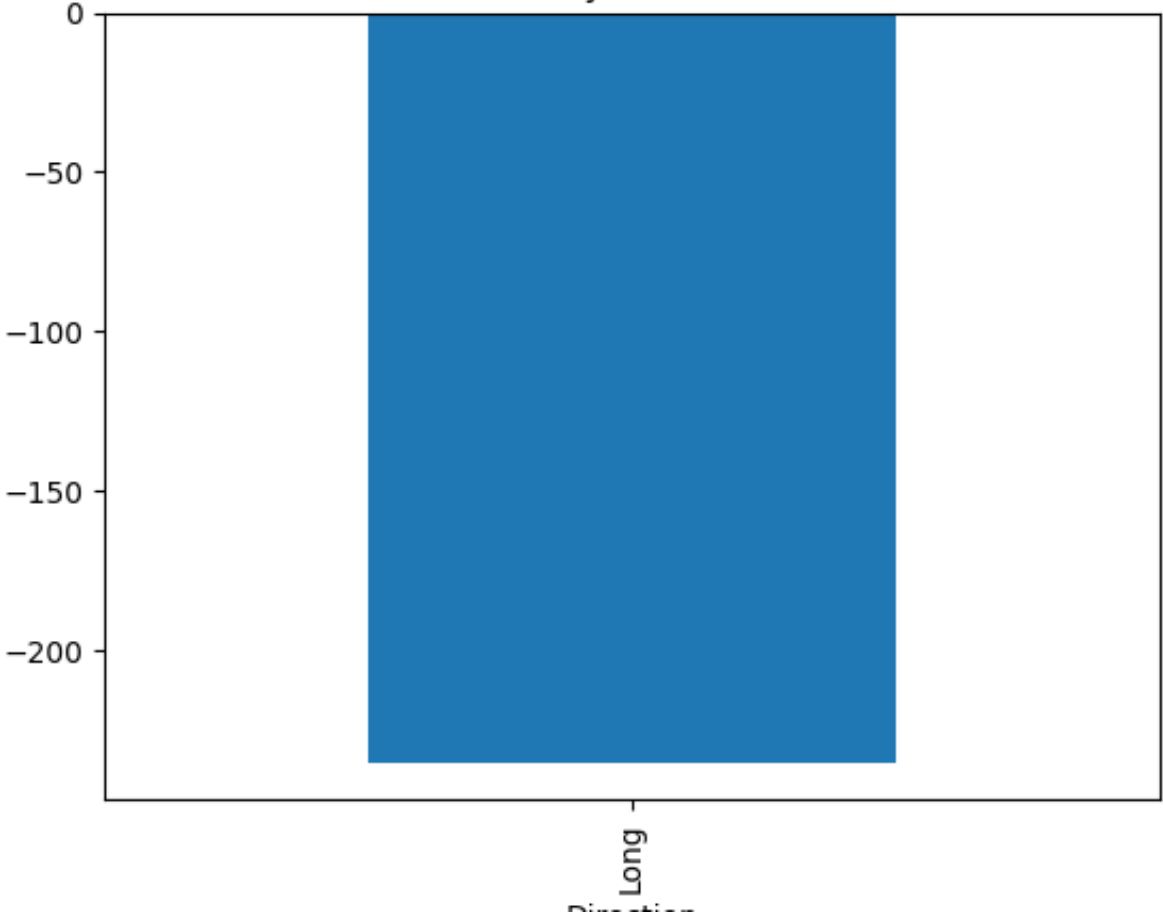
- PnL: -235.0

- Sharpe: -96.75

- Drawdown: 234.5

- Win Rate: 1.0

- Trades: 97

Equity Curve

Trade Return Histogram

PnL by Direction

PnL by Time of Day