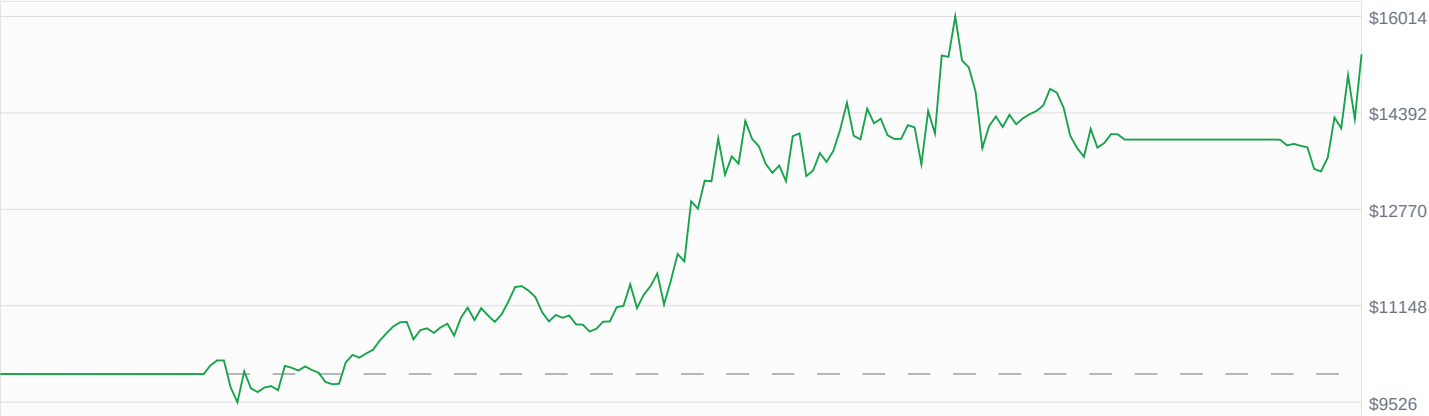




Backtest #41156 · ESCA · ESCA · GG3_MACD_Momentum (auto)

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 ESCA backtest shows a strong 53.74% ROI and 1.69 Sharpe, driven by a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. The 16.28% max drawdown indicates significant downside risk that could easily widen with normal market noise. While momentum captured a clear trend, the lack of diversification across time periods makes the results fragile and potentially overfit to specific conditions. A prudent next step is to expand the backtest window and test multiple market regimes before deploying live capital.

ADDITIONAL METRICS

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