



Backtest #50025 · ASC · EVO_GG1RSISNIP_v1318

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated +18.35% ROI with a 66.7% win rate, yet the statistical validity is negligible given only three trades executed. A Sharpe ratio of 0.82 and a 17.18% drawdown suggest the edge is fragile and likely driven by survivorship bias rather than robust market inefficiency. Without sufficient trade volume, these metrics cannot reliably predict live performance or risk-adjusted returns. The immediate next step is to expand the parameter space to generate a larger sample size before deploying capital. This approach is for research purposes and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67