



Backtest #22886 · ASC · EVO_EVOEVOGG1R_v1657

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a solid 18.76% ROI with an appealing 66.7% win rate, though the Sharpe ratio of 0.86 suggests suboptimal risk-adjusted returns. The 16.91% max drawdown is moderate, but the critical limitation is the tiny sample size of only three trades, rendering these results statistically insignificant. We cannot confidently assert edge over random noise or survivorship bias with such sparse data. Immediate next step is to run a comprehensive backtest with significantly higher trade volume to establish statistical robustness.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09