



Backtest #28662 · ASC · EVO_GG1RSISNIP_v1079

ROI

+17.53%

Sharpe

0.81

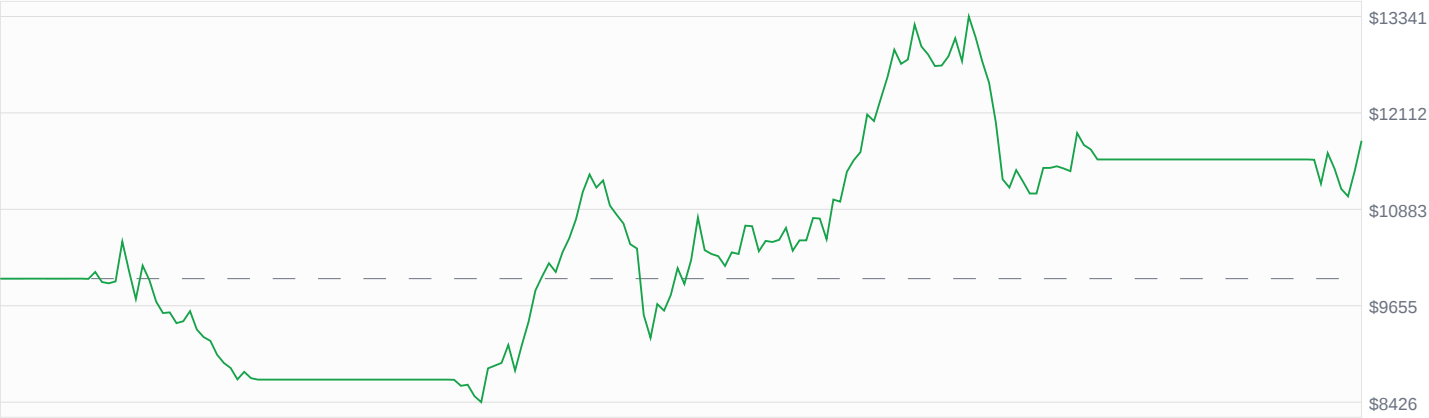
Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 17.53% ROI with a 66.7% win rate, though a 17.18% drawdown is steep for only 3 trades. This sample size is statistically negligible, making the 0.81 Sharpe ratio unreliable for signal validation. The edge is likely noise rather than alpha given the tiny N. Next, expand the backtest window to 50+ trades to verify if the win rate and Sharpe hold up over a meaningful sample.

ADDITIONAL METRICS

CAGR	17.53%
Sortino Ratio	0.74
Turnover	6.22x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11756.93