



Backtest #7450 · ASC · EVO_GG1RSISNIP_v1646

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 delivered strong capital preservation with 18.76% ROI and a respectable 66.7% win rate, yet the Sharpe of 0.86 and 16.91% max drawdown signal unoptimized risk-adjusted performance. Crucially, the statistical significance is negligible given only three total trades, rendering the win rate and drawdown metrics unreliable for live deployment. This tiny sample size cannot support any robust conclusion about the strategy's edge or stability in varying market conditions. Immediate next steps must involve rigorous out-of-sample testing to verify if the signal logic holds up against broader historical data.

ADDITIONAL METRICS

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