



Backtest #1659 · ASC · EVO_EVOEVOEVOE_v663

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

This backtest shows a +18.76% ROI with a 0.86 Sharpe and 66.7% win rate, but the sample size of only 3 trades is too small to establish statistical significance. The 16.91% max drawdown is high relative to the return, suggesting poor risk-adjusted performance. Results are driven by luck rather than edge and cannot be generalized. Next step: run a walk-forward analysis with at least 50+ trades to validate robustness before considering live deployment.

ADDITIONAL METRICS

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