



Backtest #44671 · ASC · EVO_WEBIDEA_v2272

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 +18.35% ROI and 66.7% win rate suggest a viable edge, but the 0.82 Sharpe ratio and 17.18% drawdown indicate significant volatility risk. Statistical confidence is negligible with only three trades, making this sample size too small to distinguish alpha from luck. The strategy likely suffered from overfitting or insufficient trade frequency to establish a robust equity curve. Next step: extend the backtest to at least fifty trades across multiple market regimes to validate signal consistency. This analysis is for educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

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