



Backtest #45915 · ASC · EVO\_WEBIDEA\_v1631

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +18.35% return masks a severe sample size issue, as only three trades provide negligible statistical confidence. While the 66.7% win rate looks promising, the 17.18% drawdown is excessive relative to the modest Sharpe ratio of 0.82. This strategy lacks robustness because the results are likely driven by idiosyncratic price moves rather than a repeatable edge. The high volatility per trade suggests poor risk management relative to the capital deployed. You must extend the backtest to at least one hundred trades to validate the signal before considering live deployment.

ADDITIONAL METRICS

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