



Backtest #4732 · ASC · EVO_EVOEVOEVOE_v1733

ROI

+18.76%

Sharpe

0.86

Win Rate

66.7%

Max Drawdown

-16.91%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +18.76% ROI looks strong, but the Sharpe of 0.86 and 16.91% drawdown reveal significant volatility risks for a strategy with only three trades. The 66.7% win rate is statistically meaningless with such a tiny sample, offering zero confidence in edge repeatability. You must expand the backtest to hundreds of trades to verify if these returns are alpha or random noise. Until statistical significance is achieved, this result is anecdotal, not actionable.

ADDITIONAL METRICS

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